

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)

Northbrook , IL 60062-7154 (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 Allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)

rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	MATTHEW EVAN WINTER #	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	SUSAN LeSUEUR LEES	Actuary	ERROL CRAMER

OTHER

DAVID ANDREW BIRD, Senior Vice President	MICHAEL BRIAN BOYLE, Senior Vice President	FREDERICK FLORIAN CRIPE, Executive Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President	SAMUEL HENRY PILCH,* Group Vice President	JOHN ERIC SMITH, Senior Vice President
STEVEN CARL VERNEY, Treasurer		

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	DOGAN CIVGIN
FREDERICK FLORIAN CRIPE	MATTHEW STEPHEN EASLEY #	JUDITH PEPPLE GREFFIN
MARK RAYMOND LANEVE #	SUSAN LeSUEUR LEES	SAMUEL HENRY PILCH #
JOHN CHARLES PINTOZZI	JOHN ERIC SMITH #	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.

MATTHEW EVAN WINTER
President

SUSAN LeSUEUR LEES
Secretary

JOHN CHARLES PINTOZZI
Chief Financial Officer

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

Miguel Saucedo
Notary
11/04/2012

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.....

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/12

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

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)	42,947,651,939		42,947,651,939	36,778,194,634
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	59,408,593		59,408,593	1,776,235,321
	2.2 Common stocks	913,000,804	16,065,218	896,935,586	792,563,002
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	6,986,649,656		6,986,649,656	7,014,363,746
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 19,583,359 , Schedule E - Part 1), cash equivalents ($ 1,104,548,026 , Schedule E - Part 2) and short-term investments ($ 58,016,080 , Schedule DA)	1,182,147,465		1,182,147,465	3,258,389,275
6.	Contract loans (including $ premium notes)	785,954,320	1,007,350	784,946,971	775,732,912
7.	Other invested assets (Schedule BA)	1,402,001,870	1,417,268	1,400,584,602	1,364,875,718
8.	Receivables for securities	9,749,458	3,983,948	5,765,509	3,561,247
9.	Aggregate write-ins for invested assets	666,277,824		666,277,824	179,147,289
10.	Subtotals, cash and invested assets (Lines 1 to 9)	54,952,841,929	22,473,784	54,930,368,145	51,943,063,143
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	477,039,545	369,087	476,670,458	409,258,623
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	11,642,018		11,642,018	2,212,748
	13.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	276,461,892		276,461,892	267,689,802
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	5,200,340	125,000	5,075,340	8,061,445
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts	17,850,710		17,850,710	5,487,712
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon	527,613,473		527,613,473	538,189,553
16.2	Net deferred tax asset	790,971,294	378,604,380	412,366,914	420,849,444
17.	Guaranty funds receivable or on deposit	8,902,749		8,902,749	8,679,186
18.	Electronic data processing equipment and software	866,667	866,667		
19.	Furniture and equipment, including health care delivery assets ($)	20,563	20,563		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	8,829,940		8,829,940	4,305,885
22.	Health care ($) and other amounts receivable	2,168,994	2,168,994		
23.	Aggregate write-ins for other than invested assets	625,120,926	569,660,861	55,460,065	52,778,752
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	57,705,531,039	974,289,336	56,731,241,703	53,660,576,292
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,277,290,557		6,277,290,557	13,891,518,016
26.	Total (Lines 24 and 25)	63,982,821,596	974,289,336	63,008,532,260	67,552,094,308
	DETAILS OF WRITE-INS				
0901.	Derivative contracts	666,277,824		666,277,824	179,147,289
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)	666,277,824		666,277,824	179,147,289
2301.	Advanced benefits	47,035,410		47,035,410	46,622,273
2302.	Accounts receivable	8,064,856	361,559	7,703,297	5,737,034
2303.	Premium tax recoverable	766,474	45,117	721,357	419,445
2398.	Summary of remaining write-ins for Line 23 from overflow page	569,254,185	569,254,185		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	625,120,926	569,660,861	55,460,065	52,778,752

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 44,150,623,683 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	44,150,623,683	35,851,430,539
2.	Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ Modco Reserve)	179,478,257	152,198,129
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	7,514,105,034	11,991,473,533
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	99,966,862	85,345,586
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	11,574,957	9,044,510
5.	Policyholders' dividends $ 29 and coupons $ due and unpaid (Exhibit 4, Line 10)	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	61,010	62,774
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	39,472	24,720
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,151,234 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,488,000	3,252,661
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance including $ 121,208,614 assumed and $ 4,007,753 ceded	125,216,367	114,843,368
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,708,173 accident and health $ 1,180,978 and deposit-type contract funds $	17,889,151	21,350,575
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	16,236,000	11,231,854
13.	Transfers to Separate Accounts due or accrued (net) (including $ (67,604,221) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(67,604,221)	1,041,751,859
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	20,979,063	18,498,457
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,327,161	2,085,895
17.	Amounts withheld or retained by company as agent or trustee	135,051	295,232
18.	Amounts held for agents' account, including $ agents' credit balances	1,053,214	1,505,122
19.	Remittances and items not allocated	58,438,314	48,953,166
20.	Net adjustment in assets and liabilities due to foreign exchange rates	203,671,958	145,743,243
21.	Liability for benefits for employees and agents if not included above	10,208,398	8,645,830
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve (AVR, Line 16, Col. 7)		198,413,886
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	75,657,818	100,122,285
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	846,890	2,742,875
	24.9 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	839,435,771	602,672,043
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	53,263,828,239	50,411,688,172
27.	From Separate Accounts Statement	6,277,290,557	13,891,518,016
28.	Total Liabilities (Lines 26 and 27)	59,541,118,796	64,303,206,188
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	3,087,510,317	2,373,231,106
34.	Aggregate write-ins for special surplus funds	460,807,928	333,991,090
35.	Unassigned funds (surplus)	(486,307,381)	136,263,323
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,462,010,864	3,243,485,520
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,467,413,464	3,248,888,120
39.	Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	63,008,532,260	67,552,094,308
	DETAILS OF WRITE-INS		
2501.	Deferred basis adjustments on futures and liability swaps	326,256,685	331,715,612
2502.	Securities lending collateral	299,761,595	202,633,302
2503.	Swap collateral	167,736,938	19,832,749
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,680,553	48,490,380
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	839,435,771	602,672,043
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	323,352,290	333,991,090
3402.	Incremental deferred tax asset	137,455,638	
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	460,807,928	333,991,090

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	3,261,846,774	4,768,229,204
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,299,054,802	2,617,010,086
4.	Amortization of interest maintenance reserve (IMR, Line 5)	(324,189,920)	90,153,231
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	52,248,960	113,694,483
7.	Reserve adjustments on reinsurance ceded	(1,041,660,129)	(1,725,983,130)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	69,929,875	75,580,546
	8.2 Charges and fees for deposit-type contracts	7,721,943	8,782,716
	8.3 Aggregate write-ins for miscellaneous income	(384,104)	1,952,962
9.	Total (Lines 1 to 8.3)	4,324,568,201	5,949,420,098
10.	Death benefits	610,447,616	564,083,270
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,006,380	3,332,731
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,558,146,387	1,642,809,823
13.	Disability benefits and benefits under accident and health contracts	37,910,563	36,233,073
14.	Coupons, guaranteed annual pure endowments and similar benefits	93,696	52,896
15.	Surrender benefits and withdrawals for life contracts	3,642,070,871	3,905,846,777
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	348,229,784	627,751,787
18.	Payments on supplementary contracts with life contingencies	123,283	123,146
19.	Increase in aggregate reserves for life and accident and health contracts	8,326,458,012	(4,156,261)
20.	Totals (Lines 10 to 19)	14,526,486,592	6,776,077,242
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	75,870,353	146,251,019
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	149,758,208	242,118,874
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	373,252,665	425,135,388
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	41,947,912	48,138,534
25.	Increase in loading on deferred and uncollected premiums	(8,752,695)	(6,855,385)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,422,335,692)	(31,221,484)
27.	Aggregate write-ins for deductions	(1,323)	13,791,311
28.	Totals (Lines 20 to 27)	4,736,226,020	7,613,435,498
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(411,657,819)	(1,664,015,399)
30.	Dividends to policyholders	62,621	59,887
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(411,720,440)	(1,664,075,286)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(411,347,734)	(574,919,598)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(372,706)	(1,089,155,688)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (96,526,439) (excluding taxes of $ (15,907,084) transferred to the IMR)	(895,522,636)	(858,037,670)
35.	Net income (Line 33 plus Line 34)	(895,895,341)	(1,947,193,359)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,248,888,120	2,622,498,777
37.	Net income (Line 35)	(895,895,341)	(1,947,193,359)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (23,022,328)	78,577,177	(365,894,350)
39.	Change in net unrealized foreign exchange capital gain (loss)	2,828,954	371,494
40.	Change in net deferred income tax	(172,851,025)	(42,189,251)
41.	Change in nonadmitted assets	143,024,064	(442,093,289)
42.	Change in liability for reinsurance in unauthorized companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)		(18,618,495)
44.	Change in asset valuation reserve	198,413,886	367,483,532
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	74,194,048	(152,615,551)
48.	Change in surplus notes		400,000,000
49.	Cumulative effect of changes in accounting principles	(50,862,467)	1,537,253,230
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	714,279,210	1,350,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(10,638,800)	(60,114,620)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	137,455,638	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	218,525,344	626,389,342
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,467,413,464	3,248,888,120
	DETAILS OF WRITE-INS		
08.301.	Fund manager fees	1,121,736	1,581,773
08.302.	Miscellaneous income	4,957	10,270
08.303.	Service fees	1,210	5,914
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,512,008)	355,004
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	(384,104)	1,952,962
2701.	Fines and penalties	22,178	39,308
2702.	Maturities and other scheduled payments		13,790,701
2703.	Net change in discontinued operations liability	(23,501)	(38,698)
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,323)	13,791,311
5301.	Incremental deferred tax asset	137,455,638	
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	137,455,638	

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,252,633,449	4,761,866,745
2.	Net investment income	1,975,737,646	2,265,273,594
3.	Miscellaneous income	98,792,932	138,607,085
4.	Total (Lines 1 through 3)	5,327,164,027	7,165,747,424
5.	Benefit and loss related payments	6,866,226,190	7,882,272,565
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(9,374,026,873)	(2,208,285,125)
7.	Commissions, expenses paid and aggregate write-ins for deductions	637,028,049	885,287,064
8.	Dividends paid to policyholders	64,385	64,227
9.	Federal and foreign income taxes paid (recovered) net of $ (9,291,492) tax on capital gains (losses)	(534,357,337)	(108,782,819)
10.	Total (Lines 5 through 9)	(2,405,065,586)	6,450,555,912
11.	Net cash from operations (Line 4 minus Line 10)	7,732,229,613	715,191,512
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,611,490,664	12,125,059,894
	12.2 Stocks	1,753,784,181	906,337,434
	12.3 Mortgage loans	2,227,097,400	1,063,091,094
	12.4 Real estate		
	12.5 Other invested assets	94,305,893	260,489,717
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,462,872)	(13,313)
	12.7 Miscellaneous proceeds	70,927,030	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,756,142,295	14,354,964,826
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	21,459,439,475	6,106,922,428
	13.2 Stocks	35,395,706	611,331,652
	13.3 Mortgage loans	2,408,106,536	689,079,694
	13.4 Real estate		
	13.5 Other invested assets	405,643,896	578,412,669
	13.6 Miscellaneous applications		12,557,402
	13.7 Total investments acquired (Lines 13.1 to 13.6)	24,308,585,613	7,998,303,844
14.	Net increase (decrease) in contract loans and premium notes	9,040,289	41,762,706
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,561,483,607)	6,314,898,276
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		400,000,000
	16.2 Capital and paid in surplus, less treasury stock	714,279,210	1,350,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,976,331,330)	(4,664,192,471)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	15,064,304	(1,208,026,128)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(4,246,987,816)	(4,122,218,599)
	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)	(2,076,241,810)	2,907,871,189
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,258,389,275	350,518,086
	19.2 End of year (Line 18 plus Line 19.1)	1,182,147,465	3,258,389,275

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

20.0001. Proceeds from bonds sold, matured or repaid	411,573,838	297,448,726
20.0002. Proceeds from equities sold	1,710,297,081	34,103,133
20.0003. Cost of bonds acquired	2,543,275,517	315,021,407
20.0004. Cost of equities acquired	20,752,749	56,160,612

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	3,261,846,774		1,457,246,068	1,339,042,789			26,560,903	356,775,762	2,669,503		79,551,749	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	2,299,054,802		434,697,300	1,241,000,747	238,583		13,730,772	601,197,093	3,030,575		5,159,732	
4.	Amortization of Interest Maintenance Reserve (IMR)	(324,189,920)		(60,706,655)	(175,365,176)	(40,383)		(1,924,037)	(85,012,297)	(427,596)		(713,776)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	52,248,960		17,460,575	27,163,964			744,623	(271,877)	7,039,205		112,471	
7.	Reserve adjustments on reinsurance ceded	(1,041,660,129)			(502,330,721)				(539,329,409)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	69,929,875		64,840,891	910,776			4,178,208					
	8.2 Charges and fees for deposit-type contracts	7,721,943			7,721,367				575				
	8.3 Aggregate write-ins for miscellaneous income	(384,104)		(276,780)	35,036	(60)		41,602	(185,663)	(120)	1,210	671	
9.	Totals (Lines 1 to 8.3)	4,324,568,201		1,913,261,399	1,938,178,782	198,140		43,332,071	333,174,185	12,311,567	1,210	84,110,846	
10.	Death benefits	610,447,616		603,658,431				6,789,185					
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,006,380		3,006,380									
12.	Annuity benefits	1,558,146,387			1,116,149,093				441,997,294				
13.	Disability benefits and benefits under accident and health contracts	37,910,563		2,587,383				7,941		7,742,264		27,572,976	
14.	Coupons, guaranteed annual pure endowments and similar benefits	93,696		93,696									
15.	Surrender benefits and withdrawals for life contracts	3,642,070,871		439,636,105	2,069,936,199			5,037,887	1,127,460,680				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	348,229,784		2,764,532	188,416,415	8,443		42,664	156,997,174			556	
18.	Payments on supplementary contracts with life contingencies	123,283				123,283							
19.	Increase in aggregate reserves for life and accident and health contracts	8,326,458,012		397,198,379	4,352,307,930	(29,429)		19,690,607	3,530,010,398	1,198,305		26,081,822	
20.	Totals (Lines 10 to 19)	14,526,486,592		1,448,944,906	7,726,809,637	102,298		31,568,283	5,256,465,545	8,940,569		53,655,354	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	75,870,353		18,098,085	47,440,661			574,976	9,756,631				
22.	Commissions and expense allowances on reinsurance assumed	149,758,208		99,328,865	56,031,638			60,558	3,694,092			(9,356,944)	
23.	General insurance expenses	373,252,665		196,160,705	102,092,739	12,033		3,240,745	35,766,239	592,439		35,387,765	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	41,947,912		36,992,583	(2,142,926)	460		1,478,879	1,310,375	720,542		3,587,998	
25.	Increase in loading on deferred and uncollected premiums	(8,752,695)		(8,724,671)				(28,024)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,422,335,692)		43,224,959	(5,444,205,558)			(349,839)	(5,021,005,254)				
27.	Aggregate write-ins for deductions	(1,323)		17,508	6,350	2		(14,370)	2,158	(8,915)		(4,056)	
28.	Totals (Lines 20 to 27)	4,736,226,020		1,834,042,940	2,486,032,541	114,792		36,531,209	285,989,786	10,244,635		83,270,118	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(411,657,819)		79,218,459	(547,853,759)	83,348		6,800,862	47,184,399	2,066,932	1,210	840,728	
30.	Dividends to policyholders	62,621		62,621									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(411,720,440)		79,155,838	(547,853,759)	83,348		6,800,862	47,184,399	2,066,932	1,210	840,728	
32.	Federal income taxes incurred (excluding tax on capital gains)	(411,347,734)		79,084,184	(547,357,819)	83,273		6,794,705	47,141,686	2,065,061	1,209	839,967	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(372,706)		71,654	(495,940)	75		6,157	42,713	1,871	1	761	
	DETAILS OF WRITE-INS												
08.301.	Fund manager fees	1,121,736		643,966	435,557			42,213					
08.302.	Miscellaneos income	4,957			4,130							827	
08.303.	Services fees	1,210									1,210		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,512,008)		(920,746)	(404,651)	(60)		(611)	(185,663)	(120)		(156)	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(384,104)		(276,780)	35,036	(60)		41,602	(185,663)	(120)	1,210	671	
2701.	Fines and penalties	22,178		17,508	6,350	2		181	2,158	35		(4,056)	
2702.	Net change in discontinued operation liability	(23,501)						(14,551)		(8,950)			
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,323)		17,508	6,350	2		(14,370)	2,158	(8,915)		(4,056)	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	35,851,430,539		9,076,588,159	21,851,585,757	1,139,639		286,213,385	4,635,903,598
2. Tabular net premiums or considerations	2,896,560,393		1,168,112,356	1,339,042,789			32,629,486	356,775,762
3. Present value of disability claims incurred	2,521,626		2,521,626		XXX			
4. Tabular interest	1,946,448,442		437,592,954	1,223,057,891	79,572		13,185,335	272,532,690
5. Tabular less actual reserve released	(62,994,104)		399,061	(2,504,947)	14,282			(60,902,499)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	83,411,193		(2,900,238)	36,924,857				49,386,574
8. Totals (Lines 1 to 7)	40,717,378,090		10,682,313,918	24,448,106,347	1,233,494		332,028,206	5,253,696,125
9. Tabular cost	490,134,136		480,960,297		XXX		9,173,839	
10. Reserves released by death	127,055,150		124,005,636	XXX	XXX		3,049,514	XXX
11. Reserves released by other terminations (net)	3,769,373,485		557,725,906	2,069,936,199			14,250,700	1,127,460,680
12. Annuity, supplementary contract and disability payments involving life contingencies	1,560,864,993		2,595,323	1,116,149,093	123,283			441,997,294
13. Net transfers to or (from) Separate Accounts	(9,380,673,357)		43,224,959	(4,941,872,633)			(349,839)	(4,481,675,845)
14. Total Deductions (Lines 9 to 13)	(3,433,245,593)		1,208,512,121	(1,755,787,341)	123,283		26,124,214	(2,912,217,871)
15. Reserve December 31, current year	44,150,623,684		9,473,801,797	26,203,893,688	1,110,210		305,903,992	8,165,913,996

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 122,821,625	139,950,768
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,750,117,794	1,791,695,707
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,274,902	5,295,153
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,378,492	1,209,835
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 353,554,381	350,499,553
4.	Real estate	(d)	
5	Contract loans	51,962,975	50,531,182
6	Cash, cash equivalents and short-term investments	(e) 13,287,179	13,111,167
7	Derivative instruments	(f) (68,256,818)	9,521,798
8.	Other invested assets	22,876,349	22,584,348
9.	Aggregate write-ins for investment income	(531,638)	(531,638)
10.	Total gross investment income	2,252,485,243	2,383,867,873
11.	Investment expenses		(g) 82,945,795
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,867,276
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		84,813,071
17.	Net investment income (Line 10 minus Line 16)		2,299,054,802
	DETAILS OF WRITE-INS		
0901.	Dollar roll and other fees	(20,368)	(20,368)
0902.	Securities lending fees	(480,141)	(480,141)
0903.	Swap collateral fees	(31,129)	(31,129)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(531,638)	(531,638)
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 $ 256,404,874 accrual of discount less $ 85,195,498 amortization of premium and less $ 114,577,479 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 113,317 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 3,652,597 accrual of discount less $ 8,441,439 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 $ 5,127,947 accrual of discount less $ 636,274 amortization of premium and less $ 22,669 paid for accrued interest on purchases.

(f) Includes $ 22,047,711 accrual of discount less $ 18,274,925 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	465,525,636		465,525,636	4,680,000	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(162,893,911)	(849,621,293)	(1,012,515,204)	(285,696,812)	39,069,642
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(5,821,889)	(10,140,800)	(15,962,689)	11,225,192	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	6,266,739	(54,204,631)	(47,937,891)	37,911,610	4,780
2.21	Common stocks of affiliates	589,040	(2,558,246)	(1,969,206)	124,161,882	
3.	Mortgage loans	(58,688,288)	(79,659,007)	(138,347,295)	(65,587,090)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(1,462,871)		(1,462,871)		
7.	Derivative instruments	(290,217,947)		(290,217,947)	401,721,802	(35,395,368)
8.	Other invested assets	696,657	(127,866,063)	(127,169,406)	(172,861,735)	(850,101)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(46,006,834)	(1,124,050,039)	(1,170,056,874)	55,554,849	2,828,954
	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)					

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	1,711,735		410,941							1,300,794	
2. Deferred and accrued	15,549,999		15,549,999								
3. Deferred , accrued and uncollected:											
3.1 Direct	4,555,073		4,555,073								
3.2 Reinsurance assumed	23,080,630		21,779,835							1,300,794	
3.3 Reinsurance ceded	10,373,968		10,373,968								
3.4 Net (Line 1 + Line 2)	17,261,735		15,960,940							1,300,794	
4. Advance	68,826		16,907							51,919	
5. Line 3.4 - Line 4	17,192,909		15,944,034							1,248,876	
6. Collected during year:											
6.1 Direct	20,163		20,163								
6.2 Reinsurance assumed	268,682,465		250,418,826			2,104,445				16,159,195	
6.3 Reinsurance ceded	37,717,763		37,717,763								
6.4 Net	230,984,866		212,721,226			2,104,445				16,159,195	
7. Line 5 + Line 6.4	248,177,775		228,665,260			2,104,445				17,408,071	
8. Prior year (uncollected + deferred and accrued - advance)	14,745,338		13,286,246							1,459,092	
9. First year premiums and considerations:											
9.1 Direct	18,345		18,345								
9.2 Reinsurance assumed	269,346,208		251,292,790			2,104,440				15,948,978	
9.3 Reinsurance ceded	35,932,116		35,932,121			(5)					
9.4 Net (Line 7 - Line 8)	233,432,437		215,379,014			2,104,445				15,948,978	
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	827,896,310		120,454,373	431,231,004		(100,000)	276,310,933				
10.2 Reinsurance assumed	1,100,007,140		79,039,357	934,427,354			86,540,430				
10.3 Reinsurance ceded	35,905,332		728,063	28,962,607		134,892	6,079,770				
10.4 Net	1,891,998,118		198,765,667	1,336,695,750		(234,892)	356,771,593				
RENEWAL											
11. Uncollected	10,150,360		6,947,236			90,895		47,729		3,064,500	
12. Deferred and accrued	197,491,461		195,126,149			2,365,312					
13. Deferred, accrued and uncollected:											
13.1 Direct	91,133,851		88,975,172			1,668,737		451,389		38,552	
13.2 Reinsurance assumed	182,564,383		178,107,057			1,393,147				3,064,179	
13.3 Reinsurance ceded	66,056,412		65,008,844			605,677		403,660		38,231	
13.4 Net (Line 11 + Line 12)	207,641,821		202,073,385			2,456,208		47,729		3,064,500	
14. Advance	3,419,175		2,274,575	97		45,187		7,255		1,092,060	
15. Line 13.4 - Line 14	204,222,647		199,798,809	(97)		2,411,020		40,474		1,972,440	
16. Collected during year:											
16.1 Direct	609,606,381		520,012,919	1,401,251		46,168,512		39,049,486		2,974,214	
16.2 Reinsurance assumed	795,913,224		709,264,305	945,788		22,292,399	4,169			63,406,562	
16.3 Reinsurance ceded	275,566,648		192,808,407			43,476,822		36,369,027		2,912,391	
16.4 Net	1,129,952,957		1,036,468,818	2,347,039		24,984,089	4,169	2,680,458		63,468,384	
17. Line 15 + Line 16.4	1,334,175,604		1,236,267,627	2,346,942		27,395,109	4,169	2,720,932		65,440,824	
18. Prior year (uncollected + deferred and accrued - advance)	197,759,384		193,166,240	(97)		2,703,758		51,429		1,838,054	
19. Renewal premiums and considerations:											
19.1 Direct	610,043,664		520,426,216	1,401,251		46,114,766		39,116,666		2,984,765	
19.2 Reinsurance assumed	812,062,664		725,479,603	945,788		22,092,245	4,169			63,540,858	
19.3 Reinsurance ceded	285,690,108		202,804,432			43,515,660		36,447,163		2,922,853	
19.4 Net (Line 17 - Line 18)	1,136,416,220		1,043,101,387	2,347,039		24,691,351	4,169	2,669,503		63,602,770	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	1,437,958,320		640,898,934	432,632,254		46,014,766	276,310,933	39,116,666		2,984,765	
20.2 Reinsurance assumed	2,181,416,011		1,055,811,750	935,373,142		24,196,684	86,544,599			79,489,836	
20.3 Reinsurance ceded	357,527,557		239,464,616	28,962,607		43,650,548	6,079,770	36,447,163		2,922,853	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,261,846,774		1,457,246,068	1,339,042,789		26,560,903	356,775,762	2,669,503		79,551,749	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	417		417								
22.	All other	9,357		9,357								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	18,915,500		18,915,500								
	23.2 Reinsurance assumed	155,670,333		139,967,575	763,597		1,806,322	66,788			13,066,051	
	23.3 Net ceded less assumed	(136,754,833)		(121,052,075)	(763,597)		(1,806,322)	(66,788)			(13,066,051)	
24.	Single:											
	24.1 Reinsurance ceded	26,892,076			27,163,953			(271,877)				
	24.2 Reinsurance assumed	67,960,210		11,442,775	52,891,393		453	3,625,589				
	24.3 Net ceded less assumed	(41,068,134)		(11,442,775)	(25,727,440)		(453)	(3,897,467)				
25.	Renewal:											
	25.1 Reinsurance ceded	6,441,384		(1,454,926)	11		744,623		7,039,205		112,471	
	25.2 Reinsurance assumed	(73,872,335)		(52,081,485)	2,376,648		(1,746,217)	1,714			(22,422,995)	
	25.3 Net ceded less assumed	80,313,719		50,626,560	(2,376,637)		2,490,840	(1,714)	7,039,205		22,535,465	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	52,248,960		17,460,575	27,163,964		744,623	(271,877)	7,039,205		112,471	
	26.2 Reinsurance assumed (Page 6, Line 22)	149,758,208		99,328,865	56,031,638		60,558	3,694,092			(9,356,944)	
	26.3 Net ceded less assumed	(97,509,248)		(81,868,290)	(28,867,674)		684,066	(3,965,969)	7,039,205		9,469,414	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	421,733		421,733								
28.	Single	67,981,308		10,310,847	47,440,643		473,187	9,756,631				
29.	Renewal	7,467,312		7,365,505	18		101,789					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	75,870,353		18,098,085	47,440,661		574,976	9,756,631				

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	6,840,499				2,261,597	9,102,095
2.	Salaries and wages	83,301,069				42,502,006	125,803,074
3.11	Contributions for benefit plans for employees	13,648,974				3,654,584	17,303,558
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,723,493				3,927,353	5,650,845
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,733,539				537,793	2,271,333
4.2	Medical examination fees	269,629					269,629
4.3	Inspection report fees	25,201					25,201
4.4	Fees of public accountants and consulting actuaries	2,801,576				5,845,347	8,646,923
4.5	Expense of investigation and settlement of policy claims	115,960					115,960
5.1	Traveling expenses	1,515,631				534,287	2,049,918
5.2	Advertising	3,405,419		46			3,405,465
5.3	Postage, express, telegraph and telephone	4,995,739				251,777	5,247,516
5.4	Printing and stationery	992,356				97,330	1,089,686
5.5	Cost or depreciation of furniture and equipment	1,003,082				426,050	1,429,132
5.6	Rental of equipment	8,714,416				4,474,349	13,188,765
5.7	Cost or depreciation of EDP equipment and software	2,992,203				1,716,717	4,708,920
6.1	Books and periodicals	772,030				3,704,516	4,476,546
6.2	Bureau and association fees	694,142				189,326	883,468
6.3	Insurance, except on real estate	424,907				225,346	650,253
6.4	Miscellaneous losses	279,741				58,655	338,396
6.5	Collection and bank service charges	1,342,485				4,376,060	5,718,545
6.6	Sundry general expenses	9,876,975		877,286		(314,622)	10,439,639
6.7	Group service and administration fees	(573,354)		(947,698)			(1,521,052)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	15,511					15,511
7.2	Agents' balances charged off (less $ recovered)	31,981					31,981
7.3	Agency conferences other than local meetings	168,763		5			168,768
9.1	Real estate expenses					145,421	145,421
9.2	Investment expenses not included elsewhere					5,486,826	5,486,826
9.3	Aggregate write-ins for expenses	190,160,494	78,392	35,972,174		2,845,077	229,056,137
10.	General expenses incurred	337,272,461	78,392	35,901,812		82,945,795	(a) 456,198,460
11.	General expenses unpaid December 31, prior year	11,231,854					11,231,854
12.	General expenses unpaid December 31, current year	16,236,000					16,236,000
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	332,268,315	78,392	35,901,812		82,945,795	451,194,314
	DETAILS OF WRITE-INS						
09.301.	Expenses assumed from subsidiaries	238,801,476	78,392	35,972,174			274,852,042
09.302.	Professional services - contract programming	15,539,900				3,207,256	18,747,155
09.303.	Professional services - outside clerical	4,689,964				(362,179)	4,327,785
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	(68,870,846)					(68,870,846)
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	190,160,494	78,392	35,972,174		2,845,077	229,056,137

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	23,104	155			23,260
3.	State taxes on premiums	44,357,855	2,975,736			47,333,592
4.	Other state taxes, including $ for employee benefits	(4,393,481)			61,614	(4,331,867)
5.	U.S. Social Security taxes	4,780,670			1,805,662	6,586,332
6.	All other taxes	(7,128,777)	1,332,649			(5,796,128)
7.	Taxes, licenses and fees incurred	37,639,371	4,308,541		1,867,276	43,815,188
8.	Taxes, licenses and fees unpaid December 31, prior year	18,498,457				18,498,457
9.	Taxes, licenses and fees unpaid December 31, current year	20,979,063				20,979,063
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	35,158,766	4,308,541		1,867,276	41,334,583

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	417	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	9,357	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	9,774	
6.	Paid in cash	41,023	
7.	Left on deposit	92,532	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	143,329	
10.	Amount due and unpaid	29	
11.	Provision for dividends or refunds payable in the following calendar year	100,482	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	100,511	
16.	Total from prior year	87,523	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	156,317	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 2.5% NLP 45-60,62,65-68	193,953		193,953		
0100002.	AE 2.5% ILL 46-48,51	4,363		4,363		
0100003.	AE 3% NLP 42-51,54,57-59,61,66	202,863		202,863		
0100004.	AE 3% CRVM 30,35,43,47-48,50-51	44,744		44,744		
0100005.	AE 3% ILL 47-54,56	21,945		21,945		
0100006.	AE 3.5% NLP 23,28,30-53,55-76,78,86-87	2,352,954		2,352,954		
0100007.	AE 3.5% CRVM 56-73	70,699		70,699		
0100008.	AE 3.5% ILL 35-45	59,467		59,467		
0100009.	AE 3.5% FPT 41,79	550		550		
0100010.	AE 4% NLP 28-44	73,338		73,338		
0100011.	AE 4% CRVM 33-34,37-39	3,820		3,820		
0100012.	AM (5) 3.5% NLP 47,51-60,82,84	40,896		40,896		
0100013.	06 STD IND 3% NLP 36,38-67	704,449		704,449		
0100014.	06 STD IND 3% CRVM 41,53-68	40,123		40,123		
0100015.	06 STD IND 3.5% NLP 34,36-39,43,48-49,51,61-62,65,67,81,85	4,664		4,664		
0100016.	41 CSO 2.5% NLP 48-70,73-75	557,034		513,315		43,718
0100017.	41 CSO 2.5% CRVM 47,49-65,68-69,71-72,74-75,77	699,515		699,515		
0100018.	41 CSO 2.75% NLP 47,50-70,77	361,564		361,564		
0100019.	41 CSO 2.75% CRVM 55-56,60,62-63	9,674		9,674		
0100020.	41 CSO 3% NLP 45,47-48,50-89	7,144,275		7,142,999		1,276
0100021.	41 CSO 3% CRVM 23,26,28-30,32-33,39,49,51-72,76,78,84,87	10,428,447		10,401,964		26,483
0100022.	41 CSO 3% CRVM GC 59-60	14,250		14,250		
0100023.	41 CSO 3.5% NLP 51-62,67,70-71,75-76,80,83-85	43,763		43,763		
0100024.	41 CSO 3.5% CRVM 55-70	296,170		296,170		
0100025.	41 CSO 3.5% FPT 49-54	14,267		14,267		
0100026.	41 CSO 4% NLP 60-61	3,205		3,205		
0100027.	41 CSO 5% CRVM 91-92	216,166		216,166		
0100028.	41 CSO (130%) 2.5% NLP 51-53,55-56,60-63,65-66	7,298		7,298		
0100029.	41 CSO (130%) 2.5% CRVM 63	574		574		
0100030.	41 CSO (130%) 2.75% NLP 62-65	5,767		5,767		
0100031.	41 CSO (130%) 3% NLP 55,57-64,67-68	343,937		343,937		
0100032.	41 CSO (130%) 3% CRVM 57-68,86	33,692		31,239		2,454
0100033.	41 CSO SPECIAL 2.5% CRVM 62-65	8,243		8,243		
0100034.	41 CSO SPECIAL 3.5% CRVM 63	5,356		5,356		
0100035.	41 IND 3.5% NLP 45,48	877		877		
0100036.	41 STD IND 3% CRVM 54-67	18,486		18,486		
0100037.	58 CSO 1.5% CRVM ALB 83-88	177,478		177,478		
0100038.	58 CSO 2% NLP GC 72-83	1,371,535		1,371,535		
0100039.	58 CSO 2% CRVM MOD GC 79-83	5,251,137		5,251,137		
0100040.	58 CSO 2% CRVM GC 72-81	3,795,145		3,795,145		
0100041.	58 CSO 2.25% NLP	1,095		1,095		
0100042.	58 CSO 2.25% CRVM 69	6,824		6,824		
0100043.	58 CSO 2.5% NLP 56,58,61-88	1,326,126		1,326,126		
0100044.	58 CSO 2.5% NLP ALB 68-88	165,885		165,885		
0100045.	58 CSO 2.5% CRVM 64-79,81-82,84	834,563		834,563		
0100046.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	2,068,578		2,068,578		
0100047.	58 CSO 3% NLP 36,52,57,59-92,94,97	25,063,849		24,902,530		161,319
0100048.	58 CSO 3% NLP ALB 62-72,74-81,83-93	2,016,166		2,016,166		
0100049.	58 CSO 3% CRVM 60-89,93	94,237,679		94,183,000		54,679
0100050.	58 CSO 3% CRVM ALB 65-83,87-93	1,462,265		1,457,716		4,549
0100051.	58 CSO 3% NJ 65	1,143		1,143		
0100052.	58 CSO 3% CAN MOD 65-73	13,003,208		13,003,208		
0100053.	58 CSO 3.5% NLP 42,46,48,50-88,91,94	19,425,604		19,280,573		145,030
0100054.	58 CSO 3.5% NLP ALB 66-88,92-95	1,098,902		1,098,902		
0100055.	58 CSO 3.5% CRVM 62-04	115,869,392		115,145,378		724,014
0100056.	58 CSO 3.5% CRVM ALB 63,65-87	1,358,040		1,358,040		
0100057.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	534,686		534,686		
0100058.	58 CSO 3.5%/10/2% CRVM MOD 79-81	743,458		743,458		
0100059.	58 CSO 3.5%/10/2% CRVM GC 61-73	1,755,863		1,755,863		
0100060.	58 CSO 3.5%/10/2% CAN MOD GC 65-73	897,832		897,832		
0100061.	58 CSO 4% NLP 56-57,75-88	3,224,226		1,332,457		1,891,769
0100062.	58 CSO 4% NLP ALB 75-86,91-92	2,133,988		2,133,988		
0100063.	58 CSO 4% CRVM 75-88,93-95	3,018,669		3,018,669		
0100064.	58 CSO 4% CRVM ALB 55,61,63-64,75-89,93	1,428,033		1,428,033		
0100065.	58 CSO 4%/20/2% NLP 79-81	388,660		388,660		
0100066.	58 CSO 4%/20/2% CRVM MOD 77,79-81	31,039,102		31,039,102		
0100067.	58 CSO 4.5% NLP 80-88,90-92,97,99-01,03	3,798,720		1,654,991		2,143,729
0100068.	58 CSO 4.5% NLP ALB 80-88	170,478		170,478		
0100069.	58 CSO 4.5% NLP GC 84-89	489,595		489,595		
0100070.	58 CSO 4.5% CRVM 80-06,NB	54,257,336		51,653,840		2,603,495
0100071.	58 CSO 4.5% CRVM ANB 83-84,95	36,273,374		36,273,374		
0100072.	58 CSO 4.5% CRVM ALB 80-88,95	29,569,119		29,569,119		
0100073.	58 CSO 4.5% CRVM MOD GC 84-92	5,191,287		5,191,287		
0100074.	58 CSO 4.5%/20/2% NLP 72-78,80-83	6,956,428		6,956,428		
0100075.	58 CSO 4.5%/20/2% CRVM MOD 73,79-83	68,718,844		68,718,844		
0100076.	58 CSO 4.5%/20/2% CRVM MOD GC 84-88	271,314		271,314		
0100077.	58 CSO 4.5%/20/2% MOD 81-83	2,836,888		2,836,888		
0100078.	58 CSO 4.5%/20/3.5% CRVM 84,87	442,881		442,881		
0100079.	58 CSO 5% NLP 89,92,94	13,108		13,108		
0100080.	58 CSO 5.5% NLP 81-82	48,464		48,464		
0100081.	58 CSO 5.5% NLP ALB 87-88,91-93,95	3,541		3,541		
0100082.	58 CSO 5.5% CRVM ALB 87	29,837		29,837		
0100083.	58 CSO 6% NLP 84-85	11,217		11,217		
0100084.	58 CSO 6% NLP ALB 83-86	17,544		17,544		
0100085.	58 CSO 6% CRVM ALB 83-86	639,259		639,259		
0100086.	58 CET 2% NLP GC 72-83	161,979		161,979		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100087. 58 CET 2.5% NLP 59-60,62,65,67-70,72-80,82,84	20,114		20,114		
0100088. 58 CET 2.5% NLP ALB 73,75,79,85-87	5,579		5,579		
0100089. 58 CET 2.5% CRVM 70,74,78,82	5,567		5,567		
0100090. 58 CET 2.5% CRVM ALB 69-70,73-74,77	6,184		6,184		
0100091. 58 CET 2.75% NLP 71	80		80		
0100092. 58 CET 3% NLP 60-84	6,825,117		6,825,117		
0100093. 58 CET 3% NLP ALB 64-66,74-78,80,82,84-85,91	21,169		21,169		
0100094. 58 CET 3% CRVM 62-63,65-66,68-85,88-89	82,901		78,321		4,581
0100095. 58 CET 3% CRVM ALB 65-68,71-72,74-78,82	30,563		30,563		
0100096. 58 CET 3.5% NLP 62,66-67,69-82	6,026,764		6,023,212		3,552
0100097. 58 CET 3.5% NLP ALB 64,67-70,72,74-77,80,83-86	51,090		51,090		
0100098. 58 CET 3.5% CRVM 62,64,66,68,71,73,75-78	44,951		44,443		508
0100099. 58 CET 3.5% CRVM ALB 67,72-74,77-78,81	11,499		11,499		
0100100. 58 CET 3.5%/10/2% NLP GC 64-72,79-81	137,444		137,444		
0100101. 58 CET 4% NLP 77,82-86	7,818		7,818		
0100102. 58 CET 4% NLP ALB 61,63,65-66,81	2,777		2,777		
0100103. 58 CET 4% CRVM ALB 77,79,81-82,87	3,723		3,723		
0100104. 58 CET 4%/20/2% NLP 79-81,84	1,127,143		1,127,143		
0100105. 58 CET 4.5% NLP 82-89,95-97,99-03	1,702,048		1,702,048		
0100106. 58 CET 4.5% NLP GC 84-88	104,186		104,186		
0100107. 58 CET 4.5% CRVM 81-82	1,295		1,295		
0100108. 58 CET 4.5% CRVM ALB 84	22,668		22,668		
0100109. 58 CET 4.5%/20/2% NLP 80-83	2,091,549		2,091,549		
0100110. 58 CET 4.5%/20/3.5% NLP 84	26,327		26,327		
0100111. 58 CET 5% NLP 87,90-91,93-94	4,428		4,428		
0100112. 58 CET 6% NLP 85	3,534		3,534		
0100113. 60 CSG 4.5% CRVM 93-03	68,118,474				68,118,474
0100114. 60 CSG 5% CRVM 93-94	13,622,719				13,622,719
0100115. 80 CSO 4% CRVM ANB 06-NB	258,925,042		256,996,275		1,928,767
0100116. 80 CSO 4% CRVM ALB 86-NB	702,068,350		675,341,464		26,726,886
0100117. 80 CSO 4% CRVM ALB S & U 00-08	92,750,217		92,727,767		22,450
0100118. 80 CSO 4% CRVM MOD 85	174,809,517		174,809,517		
0100119. 80 CSO 4.5% NLP 89-97	106,864		106,864		
0100120. 80 CSO 4.5% NLP ANB 90,95-96,01	5,644		5,644		
0100121. 80 CSO 4.5% NLP ALB 69,92-95	870,005		870,005		
0100122. 80 CSO 4.5% NLP GC 89	9,927		9,927		
0100123. 80 CSO 4.5% CRVM 82-07	92,598,826		87,822,828		4,775,998
0100124. 80 CSO 4.5% CRVM ANB 86-05	1,060,722,207		878,152,110		182,570,098
0100125. 80 CSO 4.5% CRVM ALB 86,90-NB	2,926,234,356		2,847,092,937		79,141,420
0100126. 80 CSO 4.5% CRVM ALB S & U 89-05	429,757,544		428,591,647		1,165,898
0100127. 80 CSO 4.5% CRVM MOD GC 89-04	6,107,692		6,107,692		
0100128. 80 CSO 4.5% CRVM GC 89-00	19,133		19,133		
0100129. 80 CSO 4.5%-5% CRVM	9,746,281		9,746,281		
0100130. 80 CSO 4.75% CRVM ALB S & U 99-03	313,075		313,075		
0100131. 80 CSO 5% NLP 86-90	134,238		134,238		
0100132. 80 CSO 5% CRVM 88-89,92-94	3,408,980		3,238,986		169,994
0100133. 80 CSO 5% CRVM ANB 93-94	175,335,082		175,335,082		
0100134. 80 CSO 5% CRVM ALB 88-94	454,926,819		451,671,142		3,255,677
0100135. 80 CSO 5% CRVM ALB S & U 93-94	10,039,691		10,039,691		
0100136. 80 CSO 5.25% CRVM ALB 91-04,08	1,135,798		1,135,798		
0100137. 80 CSO 5.25% CRVM ALB S & U 96-98	97,137		97,137		
0100138. 80 CSO 5.5% NLP 82-89	169,988		169,988		
0100139. 80 CSO 5.5% CRVM 83-NB	47,218,677		47,204,550		14,127
0100140. 80 CSO 5.5% CRVM ANB 87-92	1,152,576,618		1,152,576,618		
0100141. 80 CSO 5.5% CRVM ALB 85-98	788,259,475		783,614,811		4,644,664
0100142. 80 CSO 5.5% CRVM ALB S & U 92	545,607		545,607		
0100143. 80 CSO 5.5% CRVM CRF 86-88	1,819,627		1,819,627		
0100144. 80 CSO 6% NLP 84-89	12,542		7,405		5,137
0100145. 80 CSO 6% NLP ALB 83-84	13,453		13,453		
0100146. 80 CSO 6% CRVM 83-92	12,426,228		9,632,118		2,794,111
0100147. 80 CSO 6% CRVM ANB 83-86	271,524,060		271,524,060		
0100148. 80 CSO 6% CRVM ALB 84-87,91-93	84,693,747		84,693,747		
0100149. 80 CSO 7% NLP 87-92	84,686		84,686		
0100150. 80 CSO (135%) VARIOUS CRVM 91-98	27,787,178		27,787,178		
0100151. BLENDED 80 CSO 4.5% NLP ALB 98-01	3,227,504		3,227,504		
0100152. BLENDED 80 CSO 4.5% CRVM ALB 99-00	345,248		345,248		
0100153. 80 CET 4% CRVM 06-08	2,138		2,138		
0100154. 80 CET 4.5% NLP 89-04	541,647		541,647		
0100155. 80 CET 4.5% NLP GC 89-92,97-98,00	64,691		64,691		
0100156. 80 CET 4.5% CRVM 89-05	2,086,934		2,086,934		
0100157. 80 CET 4.5% NLP ALB 95-NB	4,329		4,329		
0100158. 80 CET 5.5% NLP 87-92,95	4,473		4,473		
0100159. 80 CET 6% CRVM ALB 84	171		171		
0100160. 01 CSO 4% CRVM 02-05	3,620,438		3,620,438		
0100161. 01 CSO 4% CRVM ALB 88,91,93-95,06-NB	754,501,800		754,501,800		
0100162. GIO NLP 85-03	156,216		156,216		
0100163. GIO 4% CRVM 07-NB	3,059		3,059		
0100164. PAYOR DEATH NLP	415		415		
0100165. SUBSTANDARD NLP 42,54,59,61-65,67-70,73-80,82-00,02,04	57,807		53,325		4,482
0100166. UNEARNED PREMIUM	18,014		18,014		
0199997. Totals (Gross)	10,219,628,640		9,822,856,582		396,772,058
0199998. Reinsurance ceded	582,800,074		489,840,277		92,959,798
0199999. Life Insurance: Totals (Net)	9,636,828,566		9,333,016,305		303,812,260
0200001. 58 CSO 3% IMM 61-72	890	XXX	890	XXX	
0200002. 58 CSO ALB 9.32% IMM 83	11,242	XXX	11,242	XXX	
0200003. McClintok's 2.5% DEF CARVM 87-91	88,663	XXX	88,663	XXX	
0200004. McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87	73,857	XXX	73,857	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200005.	McClintok's 4% DEF CARVM 87	53,355	XXX	53,355	XXX	
0200006.	37 SA 2.5% IMM 62,70,72-73,75-78	443,705	XXX	443,705	XXX	
0200007.	37 SA 2.5% DEF NLP 72-80	641,817	XXX	641,817	XXX	
0200008.	37 SA 2.5% DEF CARVM 66-82	2,299,505	XXX	2,299,505	XXX	
0200009.	37 SA 3% DEF CARVM 75,79,84	3,204	XXX	3,204	XXX	
0200010.	37 SA 3.5% IMM 53	1,032	XXX	1,032	XXX	
0200011.	37 SA 3.5% DEF CARVM 69-70,73,75-82,90-92	533,702	XXX	533,702	XXX	
0200012.	37 SA 4% DEF CARVM 76-85	116,806	XXX	116,806	XXX	
0200013.	37 SA 4.5% DEF CARVM 78-81,86-87	56,572	XXX	56,572	XXX	
0200014.	37 SA 4.77% IMM 93	726	XXX	726	XXX	
0200015.	37 SA 5% DEF CARVM 74	12,741	XXX	12,741	XXX	
0200016.	37 SA 5.5% DEF CARVM 75,77-79	82,785	XXX	82,785	XXX	
0200017.	37 SA 10.75% IMM 82	1,616	XXX	1,616	XXX	
0200018.	a-1949 3.5% DEF CARVM 80	35,804	XXX	35,804	XXX	
0200019.	American Annuity 3.5% DEF CARVM 66,70,80,82,84,86,89-90,92	205,413	XXX	205,413	XXX	
0200020.	71 IAM 3% DEF CARVM 76-81,83-84,86	270,296	XXX	270,296	XXX	
0200021.	71 IAM 3.5% IMM 79-83	6,866,654	XXX	6,866,654	XXX	
0200022.	71 IAM 3.5% DEF CARVM 69,73-76,78-81	312,416	XXX	312,416	XXX	
0200023.	71 IAM 4% DEF 79	4,738,357	XXX	4,738,357	XXX	
0200024.	71 IAM 4% DEF CARVM 68-70,73-88,90-91	5,523,859	XXX	5,523,859	XXX	
0200025.	71 IAM 4.5% DEF 79-92	20,149,513	XXX	20,149,513	XXX	
0200026.	71 IAM 4.5% DEF CARVM 80-89	88,636,207	XXX	88,636,207	XXX	
0200027.	71 IAM 5% DEF CARVM 73-75,78-83,86-90	1,819,293	XXX	1,819,293	XXX	
0200028.	71 IAM 5.5% DEF 80-86	11,442,149	XXX	11,442,149	XXX	
0200029.	71 IAM 5.5% DEF CARVM 77-80,87,94,96-97	29,951,169	XXX	29,951,169	XXX	
0200030.	71 IAM 5.55% IMM 95	1,143	XXX	1,143	XXX	
0200031.	71 IAM 5.75% IMM 80	21,332	XXX	21,332	XXX	
0200032.	71 IAM 5.75% DEF 83-85	1,077,937	XXX	1,077,937	XXX	
0200033.	71 IAM 5.75% DEF CARVM 93	221,538,099	XXX	221,538,099	XXX	
0200034.	71 IAM 6% DEF CARVM 75-88,95	1,064,547	XXX	1,064,547	XXX	
0200035.	71 IAM 6.25% DEF CARVM 92	70,335,210	XXX	70,335,210	XXX	
0200036.	71 IAM 6.5% IMM 85-86	47,478	XXX	47,478	XXX	
0200037.	71 IAM 6.5% DEF CARVM 87,90	190,021,087	XXX	190,021,087	XXX	
0200038.	71 IAM 6.7% IMM 90	9,309	XXX	9,309	XXX	
0200039.	71 IAM 6.75% IMM 77,92	4,933	XXX	4,933	XXX	
0200040.	71 IAM 6.75% DEF CARVM 91	173,225,967	XXX	173,225,967	XXX	
0200041.	71 IAM 7% IMM 78	756	XXX	756	XXX	
0200042.	71 IAM 7% DEF CARVM 86-89	211,360,654	XXX	211,360,654	XXX	
0200043.	71 IAM 7.15% IMM 91	13,483	XXX	13,483	XXX	
0200044.	71 IAM 7.25% DEF CARVM 86	85,792,004	XXX	85,792,004	XXX	
0200045.	71 IAM 7.5% IMM 84,87	315,209	XXX	315,209	XXX	
0200046.	71 IAM 7.75% IMM 84-86	10,827	XXX	10,827	XXX	
0200047.	71 IAM 8% DEF CARVM 84-85	55,798,684	XXX	55,798,684	XXX	
0200048.	71 IAM 8.5% DEF CARVM 85	14,966,598	XXX	14,966,598	XXX	
0200049.	71 IAM 9.32% IMM 83	1,652,827	XXX	1,652,827	XXX	
0200050.	71 IAM 9.5% IMM 85	64,837	XXX	64,837	XXX	
0200051.	71 IAM 10.75% IMM 82	1,846,348	XXX	1,846,348	XXX	
0200052.	71 IAM 11.25% IMM 84	11,469,489	XXX	11,469,489	XXX	
0200053.	51 GAM 3.5% DEF CARVM 84	25,311	XXX	25,311	XXX	
0200054.	71 GAM 5.75% DEF CARVM 93	464,813	XXX		XXX	464,813
0200055.	71 GAM 6.25% DEF CARVM 92	2,269,568	XXX		XXX	2,269,568
0200056.	71 GAM 6.5% DEF CARVM 87,90	2,717,967	XXX		XXX	2,717,967
0200057.	71 GAM 6.75% DEF CARVM 91	1,713,537	XXX		XXX	1,713,537
0200058.	71 GAM 7% DEF CARVM 88-89	2,452,595	XXX		XXX	2,452,595
0200059.	83a 4.5% DEF CARVM 96,07-08	23,909,022	XXX	4,938,584	XXX	18,970,438
0200060.	83a 4.65% IMM 98	95,118	XXX	95,118	XXX	
0200061.	83a 4.75% DEF 99	94,910	XXX	94,910	XXX	
0200062.	83a 4.75% DEF CARVM 95	10,809,668	XXX	10,809,668	XXX	
0200063.	83a 4.77% IMM 93	8,978	XXX	8,978	XXX	
0200064.	83a 4.8% IMM 97	47,634	XXX	47,634	XXX	
0200065.	83a 5% DEF CARVM 98	13,976,149	XXX	13,976,149	XXX	
0200066.	83a 5.2% IMM 96	83,346	XXX	83,346	XXX	
0200067.	83a 5.25% IMM 05-06	317,562,832	XXX	317,562,832	XXX	
0200068.	83a 5.25% DEF 98	176,331	XXX	176,331	XXX	
0200069.	83a 5.25% DEF CARVM 97-99	141,597,834	XXX	141,597,834	XXX	
0200070.	83a 5.5% IMM 04,07-08	391,985,436	XXX	391,985,436	XXX	
0200071.	83a 5.5% DEF 94,96-97	3,112,622	XXX	3,112,622	XXX	
0200072.	83a 5.5% DEF CARVM 94,96-98	388,876,831	XXX	388,876,831	XXX	
0200073.	83a 5.55% IMM 95	33,644	XXX	33,644	XXX	
0200074.	83a 5.75% DEF 93,99	1,181,408	XXX	1,181,408	XXX	
0200075.	83a 5.75% DEF CARVM 93-94,96-97,99-00	38,564,660	XXX	38,564,660	XXX	
0200076.	83a 6% IMM 94,03,NB	175,782,344	XXX	175,782,344	XXX	
0200077.	83a 6% DEF 95	338,795	XXX	338,795	XXX	
0200078.	83a 6% DEF CARVM 95	120,926,997	XXX	120,926,997	XXX	
0200079.	83a 6.25% IMM 98-99	434,080,698	XXX	433,993,178	XXX	87,520
0200080.	83a 6.25% DEF 87,92	2,640,505	XXX	2,640,505	XXX	
0200081.	83a 6.25% DEF CARVM 87,92,95	66,781,652	XXX	66,781,652	XXX	
0200082.	83a 6.5% IMM 94,02	325,154,408	XXX	325,121,228	XXX	33,180
0200083.	83a 6.5% DEF 87,90	2,034,673	XXX	2,034,673	XXX	
0200084.	83a 6.5% DEF CARVM 87,90-91	41,007,415	XXX	41,007,415	XXX	
0200085.	83a 6.7% IMM 90	129,480	XXX	129,480	XXX	
0200086.	83a 6.75% IMM 92,96-97,01	756,120,497	XXX	755,907,376	XXX	213,121
0200087.	83a 6.75% DEF 91	1,923,608	XXX	1,923,608	XXX	
0200088.	83a 6.75% DEF CARVM 86,91-92	79,941,438	XXX	79,941,438	XXX	
0200089.	83a 7% IMM 78,93,00	539,826,928	XXX	539,826,928	XXX	
0200090.	83a 7% DEF 88-89	2,646,086	XXX	2,646,086	XXX	
0200091.	83a 7% DEF CARVM 88-89	39,235,737	XXX	39,235,737	XXX	
0200092.	83a 7.15% IMM 91	23,929	XXX	23,929	XXX	
0200093.	83a 7.25% IMM 95	336,325,395	XXX	336,309,260	XXX	16,135
0200094.	83a 7.25% DEF CARVM 86	61,854	XXX	61,854	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200095. 83a 7.5% IMM 87	18,909	XXX	18,909	XXX	
0200096. 83a 7.75% IMM 85,92	268,076,959	XXX	268,076,959	XXX	
0200097. 83a 8% IMM 87	245,097,820	XXX	245,097,820	XXX	
0200098. 83a 8.25% IMM 90-91	753,879,439	XXX	753,879,439	XXX	
0200099. 83a 8.5% DEF CARVM 85	83,011	XXX	83,011	XXX	
0200100. 83a 8.75% IMM 88-89	553,577,616	XXX	553,577,616	XXX	
0200101. 83a 9.25% IMM 86	74,841,848	XXX	74,841,848	XXX	
0200102. 83a 9.5% IMM 85	24,182	XXX	24,182	XXX	
0200103. 83a CIF DEF CARVM 88-98	291,175,758	XXX	291,175,758	XXX	
0200104. 83a 11% IMM 85	15,539,223	XXX	15,539,223	XXX	
0200105. 83 GAM 5.25% DEF CARVM 98-99	6,413,836	XXX		XXX	6,413,836
0200106. 83 GAM 5.5% DEF CARVM 94,96-98	5,296,838	XXX		XXX	5,296,838
0200107. 83 GAM 5.75% DEF CARVM 94,96-97,00	8,166,546	XXX		XXX	8,166,546
0200108. 83 GAM 6% DEF CARVM 95,00	2,121,220	XXX		XXX	2,121,220
0200109. 83 GAM 6.25% IMM 98	2,334,043	XXX		XXX	2,334,043
0200110. 83 GAM 6.25% DEF CARVM 95	8,999,563	XXX		XXX	8,999,563
0200111. 83 GAM 6.25% IMM & DEF 98	2,265	XXX		XXX	2,265
0200112. 83 GAM 6.5% IMM 94	1,218,757	XXX		XXX	1,218,757
0200113. 83 GAM 6.5% DEF CARVM 87,90	23,693,898	XXX		XXX	23,693,898
0200114. 83 GAM 6.5% IMM & DEF 94	2,748,033	XXX		XXX	2,748,033
0200115. 83 GAM 6.75% IMM 96-97	2,940,152	XXX		XXX	2,940,152
0200116. 83 GAM 6.75% DEF CARVM 91	39,958	XXX		XXX	39,958
0200117. 83 GAM 6.75% IMM & DEF 96-97	925,230	XXX		XXX	925,230
0200118. 83 GAM 7% IMM 93	751,557	XXX		XXX	751,557
0200119. 83 GAM 7% DEF CARVM 88-89	27,609,326	XXX		XXX	27,609,326
0200120. 83 GAM 7% IMM & DEF 93	10,751,171	XXX		XXX	10,751,171
0200121. 83 GAM 7.25% IMM 95	1,179,692	XXX		XXX	1,179,692
0200122. 83 GAM 7.25% DEF CARVM 86	7,790,498	XXX		XXX	7,790,498
0200123. 83 GAM 7.25% IMM & DEF 95	28,631,519	XXX		XXX	28,631,519
0200124. 83 GAM 7.75% IMM 92	902,674	XXX		XXX	902,674
0200125. 83 GAM 7.75% IMM & DEF 92	49,318,489	XXX		XXX	49,318,489
0200126. 83 GAM 8% IMM & DEF 87	129,393,758	XXX		XXX	129,393,758
0200127. 83 GAM 8.25% IMM 90-91	2,821,857	XXX		XXX	2,821,857
0200128. 83 GAM 8.25% IMM & DEF 90-91	269,904,069	XXX		XXX	269,904,069
0200129. 83 GAM 8.5% DEF CARVM 85	6,210,579	XXX		XXX	6,210,579
0200130. 83 GAM 8.75% IMM 88-89	625,361	XXX		XXX	625,361
0200131. 83 GAM 8.75% IMM & DEF 88-89	307,844,472	XXX		XXX	307,844,472
0200132. 83 GAM 9.25% IMM & DEF 86	70,987,212	XXX		XXX	70,987,212
0200133. 83 GAM CIF DEF CARVM 88-00	300,382,437	XXX		XXX	300,382,437
0200134. 83 GAM 11% IMM & DEF 85	52,381,824	XXX		XXX	52,381,824
0200135. 1994 GAR 4.5% DEF CARVM 05-06	68,471,281	XXX		XXX	68,471,281
0200136. 1994 GAR 4.75% DEF CARVM 04,07	99,236,794	XXX		XXX	99,236,794
0200137. 1994 GAR 5% DEF CARVM 03,NB	44,726,011	XXX		XXX	44,726,011
0200138. 1994 GAR 5.25% IMM 05-06	27,459,993	XXX		XXX	27,459,993
0200139. 1994 GAR 5.25% DEF CARVM 02	3,622,587	XXX		XXX	3,622,587
0200140. 1994 GAR 5.5% IMM 04,07-08	41,382,297	XXX		XXX	41,382,297
0200141. 1994 GAR 5.5% DEF CARVM 01-02,08	21,022,696	XXX		XXX	21,022,696
0200142. 1994 GAR 6% IMM 03,NB	29,434,771	XXX		XXX	29,434,771
0200143. 1994 GAR 6.25% IMM 99	966,227	XXX		XXX	966,227
0200144. 1994 GAR 6.5% IMM 02	4,962,735	XXX		XXX	4,962,735
0200145. 1994 GAR 6.75% IMM 01	2,889,569	XXX		XXX	2,889,569
0200146. 1994 GAR 7% IMM 00	1,536,084	XXX		XXX	1,536,084
0200147. 1994 GAR CIF DEF CARVM 00-NB	2,444,887,570	XXX		XXX	2,444,887,570
0200148. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-NB	5,648,319,566	XXX	2,979,324,186	XXX	2,668,995,380
0200149. a-2000 4.5% DEF CARVM 05-07	1,169,655,285	XXX	1,151,675,001	XXX	17,980,283
0200150. a-2000 4.75% DEF CARVM 03-04,07-NB	882,085,969	XXX	854,192,452	XXX	27,893,517
0200151. a-2000 4.94% IMM 02	324,171	XXX	324,171	XXX	
0200152. a-2000 5% DEF CARVM 98-99,03,NB	1,055,793,510	XXX	976,767,307	XXX	79,026,204
0200153. a-2000 5.15% IMM 99	30,681	XXX	30,681	XXX	
0200154. a-2000 5.25% IMM 01,05-06	134,680,236	XXX	125,719,786	XXX	8,960,450
0200155. a-2000 5.25% DEF CARVM 98-99,02	422,328,144	XXX	371,819,746	XXX	50,508,398
0200156. a-2000 5.5% IMM 04,07-NB	234,920,143	XXX	220,734,301	XXX	14,185,842
0200157. a-2000 5.5% DEF CARVM 94,96-97,99-02,08	646,562,786	XXX	523,374,677	XXX	123,188,109
0200158. a-2000 5.75% IMM 03	25,740	XXX	25,740	XXX	
0200159. a-2000 5.75% DEF CARVM 93,00-01	226,410,699	XXX	176,757,002	XXX	49,653,697
0200160. a-2000 5.77% IMM 00	201,429	XXX	201,429	XXX	
0200161. a-2000 6% IMM 03,NB	341,120,483	XXX	287,923,393	XXX	53,197,089
0200162. a-2000 6% DEF CARVM 95,00	6,507,192	XXX	4,295,089	XXX	2,212,104
0200163. a-2000 6.25% IMM 99	22,000,267	XXX	20,670,320	XXX	1,329,947
0200164. a-2000 6.25% DEF CARVM 92	3,509,494	XXX	551,812	XXX	2,957,682
0200165. a-2000 6.5% IMM 02	188,127,979	XXX	186,027,172	XXX	2,100,807
0200166. a-2000 6.5% DEF CARVM 87,90	1,887,225	XXX	1,787,324	XXX	99,901
0200167. a-2000 6.75% IMM 01	73,714,620	XXX	71,084,354	XXX	2,630,266
0200168. a-2000 6.75% DEF CARVM 91	2,303,399	XXX	293,184	XXX	2,010,215
0200169. a-2000 7% IMM 00	32,730,399	XXX	30,869,845	XXX	1,860,554
0200170. a-2000 7% DEF CARVM 88-89	317,324	XXX	317,324	XXX	
0200171. a-2000 7.25% DEF CARVM 86	769,915	XXX	769,915	XXX	
0200172. a-2000 8.5% DEF CARVM 84-85	905,182	XXX	905,182	XXX	
0200173. a-2000 CIF DEF CARVM 99-NB	9,327,976,241	XXX	9,327,976,241	XXX	
0200174. a-2000 CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410	2,898,288,225	XXX	1,548,495,170	XXX	1,349,793,054
0200175. Actuarial Guideline 43 Additional Reserve	859,193,810	XXX	393,056,751	XXX	466,137,059
0200176. 5.25% IMM 05-06	145,785	XXX	145,785	XXX	
0200177. 6.5% IMM 94	24,202	XXX	24,202	XXX	
0200178. 6.75% IMM 96	22,703	XXX	22,703	XXX	
0200179. 7% IMM 00	1,501	XXX	1,501	XXX	
0200180. 7.25% IMM 95	2,972	XXX	2,972	XXX	
0299997. Totals (Gross)	35,987,942,250	XXX	26,911,297,368	XXX	9,076,644,882
0299998. Reinsurance ceded	1,618,014,042	XXX	707,445,929	XXX	910,568,113
0299999. Annuities: Totals (Net)	34,369,928,208	XXX	26,203,851,439	XXX	8,166,076,769

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300001.	71 IAM 9.32% IMM 83	392,421		392,421		
0300002.	83a 6.25% IMM 98	73,429		73,429		
0300003.	83a 6.5% IMM 94	23,140		23,140		
0300004.	83a 6.75% IMM 96-97	48,804		48,804		
0300005.	83a 7.25% IMM 95	33,355		33,355		
0300006.	a-2000 5.25% IMM 05	20,396		20,396		
0300007.	a-2000 5.5% IMM 04	219,870		219,870		
0300008.	a-2000 6.25% IMM 99	33,094		33,094		
0300009.	a-2000 6.75% IMM 01	104,244		104,244		
0300010.	a-2000 7% IMM 00	161,458		161,458		
0399997.	Totals (Gross)	1,110,210		1,110,210		
0399998.	Reinsurance ceded					
0399999.	SCWLC: Totals (Net)	1,110,210		1,110,210		
0400001.	51 ADB W/ 58 CSO 3% ANN CRF 60-84,87	2,399		2,337		62
0400002.	51 ADB W/ 58 CSO 3% ANN CRF ALB 66-68,72-74,76-78,80,82-84,86,93,95-01	3,150		3,148		2
0400003.	59 ADB W/ 58 CSO 2.5% ANN CRF 58-04,06	597,026		595,322		1,704
0400004.	59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,81-NB	313,698		313,245		453
0400005.	59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88	183,282		183,282		
0400006.	59 ADB W/ 58 CSO 4.5% ANN CRF 73,80-93,95-96	169,084		169,084		
0400007.	59 ADB W/ 80 CSO 3% ANN CRF 58-64,71	480		480		
0400008.	59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB	1,093		1,093		
0400009.	59 ADB W/ 80 CSO 4.5% ANN CRF 87,89-05	28,077		28,077		
0400010.	59 ADB W/ 80 CSO 4.5% ANN CRF ALB 94-05	42,217		42,217		
0400011.	59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	142,580		142,580		
0400012.	59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 99-02	242		242		
0400013.	59 ADB W/ 80 CSO 5% ANN CRF 84-01	78,422		78,422		
0400014.	59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	14,824		14,824		
0400015.	59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94	16,966		16,966		
0400016.	59 ADB W/ 80 CSO 5.25% ANN CRF ALB 91-96	952		952		
0400017.	59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98	315		315		
0400018.	59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03-04,06-NB	81,563		81,563		
0400019.	59 ADB W/ 80 CSO 5.5% ANN CRF ALB 91-93	11,989		11,989		
0400020.	59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	21,243		21,243		
0499997.	Totals (Gross)	1,709,604		1,707,382		2,221
0499998.	Reinsurance ceded					
0499999.	Accidental Death Benefits: Totals (Net)	1,709,604		1,707,382		2,221
0500001.	52 INTERCO DISA W/ 58 CSO 3% ANN CRF 47,49-51,59-61,64,67-92	7,052		7,052		
0500002.	52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	131		131		
0500003.	52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	2,217		2,217		
0500004.	52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01	2,278		2,278		
0500005.	52 INTERCO DISA, PER 2, W/ 58 CSO 3%	1,696,153		1,696,153		
0500006.	52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 84-NB	109,167		103,755		5,412
0500007.	52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 64-73	37,198		37,198		
0500008.	52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	262,473		262,473		
0500009.	52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 61,63-64,66-06	2,537,993		2,486,917		51,076
0500010.	52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 73,80-90,92-01,03,NB	384,251		384,251		
0500011.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	3,624		3,624		
0500012.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 87,89-NB	44,472		44,472		
0500013.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	178,054		178,054		
0500014.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	96		96		
0500015.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	904		904		
0500016.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-NB	42,884		42,884		
0500017.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 91-98	9,930		9,930		
0500018.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01-04,06-07,NB	282,881		282,881		
0500019.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-93,96-98	58,496		58,496		
0500020.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	100,525		100,525		
0500021.	52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF ALB 96-97	25,756		25,756		
0500022.	26 Class (3) 150% W/ 41 CSO 3% MOD 59-60	9		9		
0500023.	85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	171,977		155,638		16,339
0599997.	Totals (Gross)	5,958,522		5,885,694		72,827
0599998.	Reinsurance ceded	341,453		341,453		
0599999.	Disability-Active Lives: Totals (Net)	5,617,069		5,544,241		72,827
0600001.	26-33 INTERCO DISA W/ 41 CSO 3%	9,828		9,828		
0600002.	52 INTERCO DISA W/ 58 CSO 2.5%	2,846		2,846		
0600003.	52 INTERCO DISA W/ 58 CSO 3% 83-01	103,038		103,038		
0600004.	52 INTERCO DISA, PER 2, W/ 58 CSO 3%	4,813,648		4,813,648		
0600005.	52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 48-NB	4,615,300		4,615,086		214

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	20,268,541		20,268,541		
0600007. 70 INTERCO DISA 2%	318,709				318,709
0600008. 70 INTERCO DISA 3%	65,467				65,467
0600009. 70 INTERCO DISA 3.5%	2,565				2,565
0600010. 70 INTERCO DISA 4.5% 84-88	853,008				853,008
0600011. 26 Class (3) W/ 41 CSO 3% 57-62	28,466		28,466		
0699997. Totals (Gross)	31,081,417		29,841,454		1,239,963
0699998. Reinsurance ceded	1,716,579		544,862		1,171,717
0699999. Disability-Disabled Lives: Totals (Net)	29,364,839		29,296,593		68,246
0700001. Deficiency Reserve	111,567,287		110,819,182		748,105
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	21,504,442		21,348,570		155,872
0700003. Cash Surrender Value in Excess of Reserve	9,510,410		9,510,410		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	26,023,830		25,139,105		884,725
0799997. Totals (Gross)	168,605,970		166,817,267		1,788,703
0799998. Reinsurance ceded	62,540,782		62,537,744		3,038
0799999. Miscellaneous Reserves: Totals (Net)	106,065,187		104,279,523		1,785,664
9999999. Totals (Net) - Page 3, Line 1	44,150,623,683		35,678,805,694		8,471,817,989

EXHIBIT 5 - INTERROGATORIES

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

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

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,530,160,399

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,637,370,574

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Variable Annuities	Guaranteed Minimum Death Benefit Reserves for Variable Policies	Actuarial Guideline 43 Reserves	
Variable Annuities	Guaranteed Minimum Accumulation Reserves for Variable Policies	Actuarial Guideline 43 Reserves	
Variable Annuities	Guaranteed Minimum Income Reserves for Variable Policies	Actuarial Guideline 43 Reserves	
Variable Annuities	Guaranteed Minimum Withdrawal Reserves for Variable Policies	Actuarial Guideline 43 Reserves	
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	
9999999 - Total (Column 4, only)			

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2009

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

Life
In 2009, the Company introduced a new single premium universal life plan, GenBuilder (LU10903 series). The plan is based on the 2001 CSO table. Non-guaranteed elements are the current cost of insurance rates and the credited interest rate.

Credited interest rates are subject to management discretion but may never be below the minimum rate stated in the contract. Current cost of insurance rates may be changed in the future when a review of actual experience and expected future experience show that profit objectives are not being met, subject to maximum rates as stated in the contract.

Fixed Annuities
In 2009, the Company did not introduce any new fixed annuity plans.

Equity Index Annuities
In 2009, the Company did not introduce any new equity index annuity plans.

Variable Annuities

In 2009, the Company did not introduce any new variable annuity plans. During 2006, the Company reinsured its inforce variable annuity business as well as any newly issued variable annuity business.

Immediate Annuities
In 2009, the Company launched a new Immediate Annuity with an optional commutation rider. The Optional rider allows the owner to commute remaining certain payments. The calculation of the commuted value is based on the currently available interest rates for new business at the time of the commutation. These rates are the same rates that are used to calculate benefits for a consumer looking to buy a certain payout at that time. These rates are changed periodically based on management discretion.

* * * * * * *

Reinsurance assumed

Various reinsurance assumed products have nonguaranteed elements (these include universal life, single premium whole life, and deferred annuity policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The

responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

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

   Yes. Illustrated values reflect the credited interest rates in effect at the time of illustration. These rates change from time to time according to the determination procedures described herein or previously reported.

   Also, the mortality and interest rates used to determine fixed payment income factors for annuitizations on deferred, immediate, and structured settlement annuity business were updated periodically to reflect mortality improvement and the prevailing interest rates at the time of such annuitizations.

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

   Yes. In addition to the credited interest rate changes described below, the cost of insurance rates were increased on some closed blocks of single premium life business (LU990 series) and (NLU67/NLU68 series). This business relied on interest spread to cover cost of insurance. Over the years the interest margin has significantly declined, so that profit objectives were not being met. The cost of insurance changes became effective on policy anniversaries after 7/23/09. The charges were described and reflected on policyholder annual statements.

   Credited interest rates were changed for certain universal life and annuity plans during 2009 as described below.

   Life

   Credited rates offered on new and renewing Universal Life (UL) varied over a range from 4.50% to 5.50%.

   The participation rate for new and renewing Equity Indexed UL has been 60%, and cap rates have been 10%.

   Credited rates offered on new and renewing single premium life have varied over a range from 2.00% to 4.75%.

   Fixed Annuities

   Credited rates offered on new and renewing Flexible Premium Deferred Annuities (FPDA) and Single Premium Deferred Annuities (SPDA) have varied over a range from .50% to 6.00%. Credited rates offered on new and renewing Flexible Premium Deferred Annuities (FPDA), and Single Premium Deferred Annuities (SPDA) with Market Value Adjustment

(MVA) have varied over a range of .50% to 7.00%. The participation rate for new and renewing Treasury Linked Annuities (T-Link) have ranges from 25%-100%.

Equity Indexed Annuities

The participation rate for new and renewing Equity Indexed Annuities (EIA) have ranged from 60% to 100% and cap rates have varied over a range from 5.% to 10%.

Variable Annuities

Credited rates offered on new and renewing Variable Annuity (VA) Fixed Accounts have varied over a range from 3.00% to 3.95%.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.
There was no variation in determination policy.

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

   As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.
Methods (a), (b), and (c) are used. Each product will employ only one of the methods.

   An investment generation approach is used to determine interest rates for most VA fixed accounts and payout annuities. Each block of new or renewal premiums constitutes an investment generation grouping for the purposes of determining interest crediting rates.

   For deferred fixed annuities and SPL, (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. For deferred fixed annuities contract class is defined as payments applied to the same initial interest rate guarantee period for a week or longer period depending on current market rates. For products where a new surrender charge or MVA period begins after the initial guarantee period these will be treated as a rollover of funds. For SPL, contract class is defined similarly to deferred annuities except that the concept of an initial interest rate guarantee period does not apply to SPL.

   A portfolio average approach is used for all other products and the fixed accounts of one variable annuity. Assets are formally segmented by major product groupings for internal management purposes. Anticipated investment income experience is then based on the performance of the relevant asset segment portfolios.

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

The company allocates anticipated experience among its various classes of business as follows:

- Mortality experience is monitored separately for life and annuity products.
- Withdrawals and loan utilization are based on recent company experience.
- Expenses are based on unit expenses developed from recent experience.

7. Do the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.
   No.

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

   None.

C. Internal Actuarial Opinion

We have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance and annuity policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2009 and

ii) Authorized by the company to be illustrated on new and existing business during 2009.

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

Life:	Dean Way, FSA, MAAA Sr. Actuary & Director	Dean Way Signature	1-29-2010 Date
Deferred Annuities:	David Hanzlik, FSA, MAAA Sr. Actuary & Director	 Signature	2-1-2010 Date
Payout Annuities:	Robert Koth, FSA, MAAA Sr. Actuary	Robert Koth Signature	2-1-2010 Date

ALLSTATE LIFE INSURANCE COMPANY

12/31/09 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Guideline IX-A and C. In all other respects the methods employed are identical to those that are used for similar contracts issued on a standard basis.

EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	10,871,883	3,900,564			5,284	6,839,923	4,731	121,382	
2.	Additional contract reserves (a)	225,081,406	117,546,279			233,758	107,244,963	2,197		54,208
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	235,953,289	121,446,843			239,042	114,084,886	6,928	121,382	54,208
8.	Reinsurance ceded	73,397,229	69,254,518			24,585	3,942,536		121,382	54,208
9.	Totals (Net)	162,556,060	52,192,325			214,457	110,142,350	6,928		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	18,870,094	14,812,663	683,546		99,325	3,268,023	6,537		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	18,870,094	14,812,663	683,546		99,325	3,268,023	6,537		
15.	Reinsurance ceded	1,947,897	1,200,298	683,546		64,053				
16.	Totals (Net)	16,922,197	13,612,365			35,272	3,268,023	6,537		
17.	TOTAL (Net)	179,478,257	65,804,690			249,729	113,410,373	13,465		
18.	TABULAR FUND INTEREST	7,548,430	3,368,299			7,600	4,172,245	286		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2009

1. Hospital Income (old HIP)
    a. Morbidity: 1956 Inter-Company Hospital Table
    b. Mortality: 1958 CSO
    c. Interest: 3%
    d. Method: 2 Year Preliminary Term

2. Long Term Care (LTC)
    a. Morbidity: 110% of 1985 National Nursing Home Survey
    b. Mortality: 1980 CSO
    c. Interest: 5.5%
    d. Method: 1 Year Preliminary Term

3. Return of Premium for AD&D -- 1994 and prior
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 5%
    c. Method: 2 Year Preliminary Term

4. Return of Premium for AD&D -- 1995 issues to current
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term

5. New HIP
    a. Morbidity: Pricing loaded 10% with experienced cumulative antiselection
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

6. Flex AD
    a. Morbidity: 1959 ADB Table
    b. Mortality: 1980 CSO
    c. Interest: 4.5%
    d. Method: 2 Year Preliminary Term
    e. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

7. Disability 1
    a. Morbidity: 1985 CIDA ULTIMATE
    b. Interest: 4.00%-5.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

8. Disability 2
    a. Morbidity: 64CDT Disability Table
    b. Interest: 3.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2009
Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
1	All	$16,922,197	n/a
2	Disability Income	0	YES*
2	Medical	13,612,365	YES*
5	Disability Income	35,272	YES*
6	Disability Income	3,268,023	YES*
7	Disability Income	6,537	YES*

* Valuation standards and amounts of discount for these reserves are on page 2.

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2009
Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Description	Incurral Year	Mortality Table	Morbidity Table	Interest Rate	Annual Statement Reserve	Reserve** Without Discounting	Amount of Discount
2	Medical	1996	None	110% of the	4.50%	0	0	0
		1997	None	1985 National	4.50%	0	0	0
		1998	None	Nursing Home	4.50%	0	0	0
		1999	None	Survey	4.50%	0	0	0
		2000	None		4.50%	0	0	0
		2001	None		4.50%	88,318	93,179	4,861
		2002	None		4.50%	0	0	0
		2003	None		4.50%	18,739	19,771	1,032
		2004	None		4.50%	13,883	14,647	764
		2005	None		4.50%	510,183	538,262	28,079
		2006	None		4.00%	1,565,467	1,651,626	86,159
		2007	None		4.00%	2,175,186	2,294,903	119,717
		2008	None		4.00%	3,740,833	3,946,719	205,886
		2009	None		4.00%	5,499,757	5,802,450	302,693
					Subtotal	**$13,612,366**	**$14,361,557**	**$749,191**
5		Various	None		3.00%	35,272	35,384	112
6		Various	None		3.00%	3,268,023	3,278,369	10,346
7		Various	None		3.00%	6,537	6,558	21
GRAND TOTAL						**$16,922,198**	**$17,681,868**	**$759,670**

** Computed as if interest rate is 0%.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	11,662,024,964		2,419,856,630	1,347,341		9,240,820,993
2. Deposits received during the year	142,319,372		110,875,497	33,763		31,410,111
3. Investment earnings credited to the account	327,028,448		159,997,647	46,606		166,984,195
4. Other net change in reserves	161,622,832					161,622,832
5. Fees and other charges assessed	6,000,490		6,000,490			
6. Surrender charges						
7. Net surrender or withdrawal payments	5,058,317,661		255,707,260	159,261		4,802,451,140
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	7,228,677,466		2,429,022,025	1,268,449		4,798,386,992
10. Reinsurance balance at the beginning of the year	329,448,568		319,472,549	3,841,423	3,534,289	2,600,308
11. Net change in reinsurance assumed	(44,396,757)		(43,735,257)	(83,857)	(77,347)	(500,296)
12. Net change in reinsurance ceded	(375,757)					(375,757)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	285,427,568		275,737,292	3,757,566	3,456,942	2,475,769
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	7,514,105,034		2,704,759,316	5,026,015	3,456,942	4,800,862,761

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	4,525,599			2,466,275				2,059,324			
	1.2 Reinsurance assumed	100,325			91,593				8,733			
	1.3 Reinsurance ceded											
	1.4 Net	4,625,924			2,557,868				2,068,056			
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed	4,693,000		4,693,000								
	2.13 Reinsurance ceded	750,000		750,000								
	2.14 Net	3,943,000		(b) 3,943,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	35,417,864		28,820,133				1,082,102		4,750,630		765,000
	2.22 Reinsurance assumed	51,225,486		50,213,197				363,302				648,987
	2.23 Reinsurance ceded	19,155,671		13,164,065				475,976		4,750,630		765,000
	2.24 Net	67,487,680		(b) 65,869,265	(b)		(b)	(b) 969,428		(b)	(b)	(b) 648,987
3. Incurred but unreported:												
	3.1 Direct	30,367,272		9,565,723			405,846	6,494,176		12,105,088	1,011,750	784,689
	3.2 Reinsurance assumed	24,413,336		15,091,615				13,500				9,308,221
	3.3 Reinsurance ceded	19,295,393		225,029			405,846	6,380,740		10,679,601	1,011,750	592,427
	3.4 Net	35,485,215		(b) 24,432,309	(b)		(b)	(b) 126,936		(b) 1,425,487	(b)	(b) 9,500,483
4. TOTALS	4.1 Direct	70,310,736		38,385,855	2,466,275		405,846	7,576,278	2,059,324	16,855,718	1,011,750	1,549,689
	4.2 Reinsurance assumed	80,432,148		69,997,812	91,593			376,802	8,733			9,957,209
	4.3 Reinsurance ceded	39,201,064		14,139,094			405,846	6,856,716		15,430,231	1,011,750	1,357,427
	4.4 Net	111,541,819	(a)	(a) 94,244,573	2,557,868			(a) 1,096,364	2,068,056	1,425,487		10,149,471

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 3,006,380 in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 29,296,593
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 68,246 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 13,612,365
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 3,309,832 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,655,276,679		340,520,517	724,002,964	2,419		32,145,675	523,359,393	33,571,578		1,674,134
1.2 Reinsurance assumed	953,828,049		358,913,621	485,716,866	120,864		1,427,513	81,602,245	31,050		26,015,890
1.3 Reinsurance ceded	419,483,326		105,842,611	92,994,015			26,873,572	165,265,269	27,139,040		1,368,820
1.4 Net	(d) 2,189,621,401		593,591,527	1,116,725,815	123,283		6,699,616	439,696,368	6,463,588		26,321,204
2. Liability December 31, current year from Part 1:											
2.1 Direct	70,310,736		38,385,855	2,466,275		405,846	7,576,278	2,059,324	16,855,718	1,011,750	1,549,689
2.2 Reinsurance assumed	80,432,148		69,997,812	91,593			376,802	8,733			9,957,209
2.3 Reinsurance ceded	39,201,064		14,139,094			405,846	6,856,716		15,430,231	1,011,750	1,357,427
2.4 Net	111,541,819		94,244,573	2,557,868			1,096,364	2,068,056	1,425,487		10,149,471
3. Amounts recoverable from reinsurers December 31, current year	5,200,340		4,051,901	499,707			389,982	258,751			
4. Liability December 31, prior year:											
4.1 Direct	66,318,414		36,582,260	2,719,184		405,846	6,740,455	448,172	16,606,643	1,011,750	1,804,104
4.2 Reinsurance assumed	65,361,581		56,559,866	102,768			129,268	9,160			8,560,519
4.3 Reinsurance ceded	37,289,900		11,684,696			405,846	6,260,851		16,459,832	1,011,750	1,466,924
4.4 Net	94,390,096		81,457,429	2,821,952			608,873	457,332	146,811		8,897,699
5. Amounts recoverable from reinsurers December 31, prior year	8,061,445		6,925,424	187,069				948,952			
6. Incurred Benefits											
6.1 Direct	1,659,269,000		342,324,112	723,750,055	2,419		32,981,497	524,970,544	33,820,653		1,419,719
6.2 Reinsurance assumed	968,898,615		372,351,567	485,705,691	120,864		1,675,047	81,601,817	31,050		27,412,579
6.3 Reinsurance ceded	418,533,387		105,423,486	93,306,653			27,859,419	164,575,068	26,109,439		1,259,323
6.4 Net	2,209,634,229		609,252,194	1,116,149,093	123,283		6,797,126	441,997,294	7,742,264		27,572,976

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,813,990 in Line 1.1, $ 3,006,380 in Line 1.4.
$ 1,813,990 in Line 6.1, and $ 3,006,380 in Line 6.4.

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

(d) Includes $ 2,595,323 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	16,065,218	14,825,126	(1,240,092)
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	1,007,350	1,181,119	173,769
7.	Other invested assets (Schedule BA)	1,417,268	4,088,247	2,670,979
8.	Receivables for securities	3,983,948	259,812	(3,724,136)
9.	Aggregate write-ins for invested assets			
10.	Subtotals, cash and invested assets (Lines 1 to 9)	22,473,784	20,354,304	(2,119,480)
11.	Title plants (for Title insurers only)			
12.	Investment income due and accrued	369,087		(369,087)
13.	Premiums and considerations:			
	13.1 Uncollected premiums and agents' balances in the course of collection			
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	13.3 Accrued retrospective premiums			
14.	Reinsurance:			
	14.1 Amounts recoverable from reinsurers	125,000		(125,000)
	14.2 Funds held by or deposited with reinsured companies			
	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	378,604,380	395,058,068	16,453,688
17.	Guaranty funds receivable or on deposit			
18.	Electronic data processing equipment and software	866,667	1,126,667	260,000
19.	Furniture and equipment, including health care delivery assets	20,563	24,410	3,847
20.	Net adjustment in assets and liabilities due to foreign exchange rates			
21.	Receivables from parent, subsidiaries and affiliates			
22.	Health care and other amounts receivable	2,168,994	2,945,536	776,543
23.	Aggregate write-ins for other than invested assets	569,660,861	697,804,415	128,143,554
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	974,289,336	1,117,313,400	143,024,064
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26.	Total (Lines 24 and 25)	974,289,336	1,117,313,400	143,024,064
	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.	Negative interest maintenance reserve	540,016,796	666,494,378	126,477,582
2302.	Prepaid commissions	28,700,425	29,661,244	960,819
2303.	Customer receivable	536,964	1,032,770	495,806
2398.	Summary of remaining write-ins for Line 23 from overflow page	406,676	616,023	209,347
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	569,660,861	697,804,415	128,143,554

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Life 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.

The Company, with IL DOI approval, used two accounting permitted practices in preparing its statutory annual statement at December 31, 2008. The first permitted practice related to applying the book value method of accounting for market value adjusted annuities ("MVAA") whose related assets were held in a Separate Account and expired December 30, 2009. This permitted practice resulted in MVAA related investments being recorded at amortized cost, which is consistent with statutory accounting for other fixed income investments and the book value method of accounting required by the Illinois Administrative Code ("Administrative Code") for MVAA investments held in a General Account. Previously, MVAAs were valued using the market value method of accounting. The permitted practice was requested because the Administrative Code is silent on MVAAs issued by a Separate Account. During the fourth quarter of 2009, the Company transferred all MVAA related investments held in its Separate Account to a new MVAA General Account.

Due to the extreme market conditions of the economic crisis at that time, the market value method of accounting greatly reduced surplus at December 31, 2008 due to the unrealized losses on investments caused by wide credit spreads and the liquidity based dislocations in the investment markets that were not representative of the economics of the related liabilities. The permitted practice eliminated the inconsistent impacts in the amounts determined by the valuation methodologies for invested assets and insurance reserves and resulted in invested assets being valued at $8.07 billion and reserves at $9.17 billion at December 31, 2008. If the Company had not obtained the permitted practice to use the book value method of accounting for MVAA's, statutory surplus would have been $1.24 billion lower at December 31, 2008. 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.

The second permitted practice involved a modification to the accounting for deferred income taxes per SSAP No. 10, *Income Taxes* ("SSAP No. 10") that expired December 30, 2009. 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 $421 million after the permitted practice, or 51.6% 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, 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 $140 million lower at December 31, 2008.

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

(in millions)		
Statutory surplus - Illinois basis	$	3,243
State permitted practices:		
MVAA impact		1,244
Deferred tax assets impact		140
Total permitted practice impact		1,384
Statutory surplus - APPM	$	1,859

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. Bonds, including bank loans, which are primarily senior secured corporate loans, loan-backed and structured securities, are stated at amortized cost using the scientific interest method with two exceptions. Bonds with the NAIC designation of 6 are carried at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus. 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 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

NOTES TO FINANCIAL STATEMENTS

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.

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 collateral received in connection with the Company's securities lending business activities and cash collateral received from counterparties related to derivative transactions. For these transactions, the Company records an offsetting liability for the Company's obligation to return the collateral or funds received.

Contract loans are carried at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loans in excess of cash value are nonadmitted.

Other invested assets include investments in joint ventures, limited partnerships and limited liability companies. They are generally recorded based on the underlying GAAP equity of the investee, with unrealized 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 on the utilization of tax credits. Other invested assets also include investments in collateral loans which are unconditional obligations for the payment of money secured by the pledge of an investment. Collateral loans are carried at the outstanding principal balance and any related accrued interest.

Investment income consists primarily of interest and is recognized on an accrual basis using the effective yield method. Interest income for 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 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 includes 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 values 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 the 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 the 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. When 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 is 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 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 swap agreements, option contracts (including swaption agreements), futures contracts, interest rate cap and floor agreements, 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, credit guarantees, commitments to purchase private placement securities and commitments to extend mortgage loans 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.

NOTES TO FINANCIAL STATEMENTS

Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and a minor portion of traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted. Agents' balances, another component of the receivable, are subject to a valuation allowance, with the net amount nonadmitted.

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies and group annuities are computed actuarially according to the Commissioners' Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for individual annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method ("CARVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. CARVM benefit reserves for MVAA products are calculated according to Title 50 of the Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations. Reserve interest rates for life products ranged from 1.50% to 7.00% at December 31, 2009 compared to 1.50% to 11.25% at December 31, 2008. Reserve interest rates for annuity products ranged from 2.50% to 11.25% at both December 31, 2009 and 2008.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. Interest rates credited for deposit-type funds ranged from 2.50% to 11.25% in both 2009 and 2008. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

Asset valuation ("AVR") and interest maintenance ("IMR") reserves

The Company establishes certain reserves as promulgated by the NAIC. The AVR is determined by formula and is based on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. This valuation reserve requires an appropriation of surplus to provide for possible credit-related losses. Realized and unrealized capital gains and losses, net of tax, other than those resulting from interest rate changes, are added or charged to the AVR.

The IMR is used to defer realized capital gains and losses, net of tax, on sales and calls of bonds and certain investments which result from interest rate changes. These gains and losses are then amortized into investment income over the originally planned remaining years to maturity of the underlying investment. Make whole fees and prepayment penalties are recorded as investment income and not included in IMR.

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 Company also uses reinsurance to effect the acquisition or disposition of certain blocks of business. Admitted assets and liabilities include amounts billed to reinsurers for losses paid, as well as estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reserves are reported net of reinsurance recoverables. Reinsurance recoverables on 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 terms of the reinsurance contracts. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether an allowance for uncollectible reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. An allowance for uncollectible 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 and liabilities giving rise to such differences were tax deferred acquisition costs ("DAC"), investments, the deferred gain on the sale of the variable annuity business and insurance reserves. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, derivatives 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.

Separate Accounts

The assets of the Separate Accounts are carried at fair value, except for those related to MVAA products in 2008. Separate Accounts liabilities represent the contractholders' claims to the related assets and, except for MVAA products in 2008, are carried at the fair value of the assets. In 2008, MVAA products are carried at book value as described in Part A of Note 1. During the fourth quarter of 2009, the assets and liabilities supporting MVAA products were moved from the Company's Separate Accounts to the General Account. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Certain guarantees provided by the Company are reserved in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserve and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. The direct and assumed reserve balances of the variable annuity contracts and variable life policies were $195 million and $163 million less than the fund balances at December 31, 2009 and 2008, respectively. Of these amounts, $127 million and $102 million related to variable annuity contracts that were reinsured at December 31, 2009 and 2008, respectively.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income and realized and unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Company's Summary of Operations. Investment income and realized and unrealized capital gains and losses related to assets which support MVAA products accrue to the Company. Prior to the fourth quarter of 2009, gains or losses from the MVAA business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations.

The amounts reported in the Notes to Financial Statements exclude information on the Company's Separate Accounts, except for Notes 17, Part B, 31 and 33.

NOTES TO FINANCIAL STATEMENTS

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 $137 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 34) and Aggregate write-ins for gains and losses in surplus (Page 4, Line 53).

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 $51 million, net of tax of $27 million. The initial adoption of SSAP No. 43R also decreased total assets by $51 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.

For the year ended December 31, 2008, the Company prepared its financial statements by applying the book value method of accounting for MVAAs where the related assets are held in a Separate Account (see Note 1). This accounting change was classified as a change in accounting principle based on the guidance in SSAP No. 3 and the impact of this change was reported in the cumulative effect of changes in accounting principles (Page 4, Line 49) of $1.54 billion, in other changes in surplus in Separate Accounts Statement (Page 4, Line 47) of $(192) million, and in AVR (Page 3, Line 24.1) of $(100) million, totaling a net impact to surplus of $1.24 billion. The MVAA impact was also included in transfers to Separate Accounts due or accrued (Page 3, Line 13). The current year change in accounting principle had no impact on the prior year financial statement balances.

Also for the year ended December 31, 2008, the Company strengthened structured settlement annuity ("SSA") reserves by $241 million based on new regulatory guidance provided to the Company. Specifically, the Company revised its liability valuation processes to include a statutory floor for the SSA substandard block of business using modifications to the prescribed valuation mortality table based on company-specific experience (where these modifications are based on the Company's estimates and will be periodically updated based on emerging experience), as well as, made adjustments to life expectancies for certain substandard contracts which ensured the floor was well covered. This accounting change was classified as a change in estimate based on the guidance in SSAP No. 3, and accordingly, the $241 million adjustment increased total liabilities and decreased net income in 2008. The change did not impact total assets at December 31, 2008.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Allstate Assurance Company ("AAC")

On February 2, 2001, the Company purchased all the outstanding common stock of AAC for $15 million from UnumProvident Corporation. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $5 million was recorded. In 2009 and 2008, the Company recognized goodwill amortization related to this acquisition of $547 thousand each year.

Charter National Life Insurance Company ("CNLIC")

On July 1, 1999, the Company purchased all the outstanding common stock of CNLIC for $25 million from Leucadia National Corporation ("Leucadia"). The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $2 million was recorded. In 2009 and 2008, the Company recognized goodwill amortization related to this acquisition of $85 thousand and $170 thousand, respectively. At December 31, 2009, the goodwill was fully amortized.

Intramerica Life Insurance Company ("ILIC")

On July 1, 1999, the Company also purchased 98% of the outstanding common stock of ILIC for $19 million from Leucadia. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $3 million was recorded. In 2009 and 2008, the Company recognized goodwill amortization related to this acquisition of $129 thousand and $257 thousand, respectively. CNLIC owned the remaining 2% of ILIC which was distributed as a dividend to the Company on September 1, 1999. At December 31, 2009, the goodwill was fully amortized.

B. Statutory Merger

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

C. Assumption Reinsurance

The Company did not record goodwill resulting from assumption reinsurance in 2009 or 2008.

D. 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.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2009 and 2008 were 2.56% and 8.50%, and 5.50% and 7.32%, respectively. All new mortgage loans in 2009 and 2008 were commercial.

2. There were no commercial mortgage loans refinanced in 2009 where interest rates were reduced. In 2008, four commercial mortgage loans with carrying values, excluding interest, of $22 million were refinanced. The decline in interest rates on these loans ranged from 0.43% to 1.87%. The Company did not reduce interest rates on commercial mortgage loans as a result of troubled debt restructuring in 2009 or 2008.

NOTES TO FINANCIAL STATEMENTS

3. For loans acquired during 2009, the maximum percentage of any one loan to the value of security at the time of the loan was 100.0%, which indicates the statement value of the loan was equal to the collateral value. For loans acquired during 2008, the maximum percentage of any one loan to the value of security at the time of the loan was 75.0%.

(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	$ 906	$ 54
a. Related allowance for credit losses	$ 87	$ 21
7. Impaired mortgage loans without an allowance for credit losses	$ 243	$ 6
8. Average recorded investment in impaired loans	$ 661	$ 12
9. Interest income recognized during the period the loans were impaired	$ 26	$ -
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	$ 21	$ -
b. Additions charged to operations	82	21
c. Direct write-downs charged against the allowances	(4)	-
d. Recoveries of amounts previously charged off	(12)	-
e. Balance at end of period	$ 87	$ 21

12. Mortgage loans are impaired when it is probable that 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 $53 million at both December 31, 2009 and 2008. The Company did not have investments in troubled loan restructurings at December 31, 2009 or 2008.

2. The Company did not realize capital losses related to troubled debt restructurings in 2009. The Company realized capital losses of $41 million 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. The table below presents the aggregate amortized cost before OTTI, OTTI recognized and the fair value of loan-backed and structured securities classified by the basis of impairment for the year ended December 31, 2009.

(in millions) Basis of Impairment	Amortized Cost Before OTTI	OTTI	Fair Value
Non-interest related	$ 1,382	$ (557)	$ 383
Intent to sell	364	(169)	179
	$ 1,746	$ (726)	$ 562

The classification basis of intent to sell is considered an interest related OTTI. The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis at December 31, 2009.

For the year ended December 31, 2008, the Company recognized $473 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 $181 million. The assessment of whether a loan-backed or structured security was other than temporarily impaired 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 other than temporarily impaired 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	363259AA0	$ 35	$ (29)	$ 6	$ 11
	12513YAM2	26	(19)	7	5
	26249XAG8	18	(17)	1	6
	98885YAD1	17	(17)	-	-
	20779MAJ7	17	(17)	-	-
	78466PAD9	14	(14)	-	-
	40430FAG7	14	(13)	1	-
	78466PAE7	12	(12)	-	-
	20779PAE1	12	(12)	-	-
	59023BAM6	12	(12)	-	-
	20779MAE8	11	(11)	-	-
	864720AG2	13	(11)	2	2
	59023BAL8	11	(11)	-	-
	20779PAF8	10	(10)	-	-
	20779PAD3	10	(10)	-	1
	67085AAB0	10	(10)	-	7
	12668WAS6	14	(9)	5	2
	78464QAA5	9	(9)	-	-
	74042EAC8	10	(9)	1	1
	36298JAG8	9	(9)	-	-
	46630JAW9	9	(9)	-	-
	36317KAC1	9	(9)	-	-
	66859HAE5	8	(8)	-	5
	009341AL2	10	(8)	2	3
	17309DAQ6	7	(7)	-	-
	66858WAC7	20	(7)	13	1
	59317AAA9	23	(6)	17	2
	437863AA1	20	(6)	14	10
	00889XAB9	6	(6)	-	6
	43786YAA3	20	(5)	15	6
	67134BAD5	10	(5)	5	-
	20173QAN1	5	(5)	-	-
	16208NAD7	11	(5)	6	5
	617451FZ7	5	(5)	-	-
	80104MBH0	5	(5)	-	-
	59023FAB1	11	(4)	7	3
	67571MAE9	7	(4)	3	2
	36298JAJ2	4	(4)	-	-
	68403BAH8	6	(4)	2	1
	80104LBH2	4	(4)	-	-
	75902XAC2	10	(4)	6	2
	12566TAN7	6	(3)	3	2
	00389WAA8	4	(3)	1	1
	59023BAK0	12	(3)	9	4
	07388YBA9	3	(3)	-	-
	593171BJ9	26	(3)	23	2
	43718WAD4	15	(3)	12	5
	07388YAY8	3	(3)	-	-
	12668WAR8	15	(2)	13	2
	593171AS0	15	(2)	13	1
	40431KAH3	2	(2)	-	-
	172981AE2	4	(2)	2	2
	55659RAC2	2	(2)	-	-
	67571MAL3	3	(2)	1	1
	52523KAL8	16	(2)	14	8
	61750HAJ5	6	(2)	4	1
	70556MAA0	9	(2)	7	3
	50180JAL9	2	(2)	-	-
	02151LAA4	18	(1)	17	7
	43718MAD6	30	(1)	29	10
	02151NAB8	21	(1)	20	9
	785778QJ3	6	(1)	5	1
	80104LBJ8	1	(1)	-	-
	46628GAF6	14	(1)	13	7
	00389WAB6	1	(1)	-	-
	059523BB5	15	(1)	14	9
	1248M5AJ7	1	(1)	-	-
	126683AC5	9	(1)	8	2
	61755EAB4	8	(1)	7	3
	126683AD3	19	(1)	18	3
	40431KAG5	1	(1)	-	-
	75903AAC1	2	(1)	1	2
	36244MAA9	3	(1)	2	-
	80104MBG2	12	(1)	11	8
	14983AAA7	3	(1)	2	-
	20173QAL5	1	(1)	-	-
	00441WAA4	3	(1)	2	-
	75970QAK6	5	(1)	4	1
	490562AE5	1	(1)	-	-
	92719UAD4	3	(1)	2	1
	17311YAE3	10	-	10	4
	61749TAA2	5	-	5	1
	43718VAD6	10	-	10	3
	042059AB1	1	-	1	2
	65537MAC0	12	-	12	5
	12668BVD2	12	-	12	10
	P8055KTM7	-	-	-	-

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	290908AC6	7	-	7	7
	617451FY0	-	-	-	-
	05948KW54	8	-	8	6
	05539GAB9	-	-	-	-
	88653PAA7	2	-	2	-
	52521TBC0	7	-	7	1
	314087AD9	2	-	2	2
	52521TAY3	8	-	8	1
	62827KAA4	-	-	-	-
	70556JAC3	2	-	2	2
	62827GAA3	-	-	-	-
	83612LAE9	9	-	9	-
	61748HVW8	17	-	17	11
	16678RAV9	4	-	4	2
	225470W58	4	-	4	2
	16678RCM7	6	-	6	1
	16678RBT3	3	-	3	-
	16678RBW6	4	-	4	-
	16678RFD4	-	-	-	1
	16678RCE5	6	-	6	3
	07400WAA8	5	1	6	2
	785779AA7	5	3	8	1
Total quarter		$ 963	$ (440)	$ 523	$ 243
Quarter ended December 31, 2009	761350AU1	$ 30	$ (15)	$ 15	$ 9
	46631BAM7	43	(12)	31	6
	362437AG0	19	(10)	9	-
	75970JAK2	16	(10)	6	2
	50180JAK1	23	(8)	15	5
	17309DAM5	14	(7)	7	3
	92978QAJ6	25	(6)	19	19
	75970QAK6	9	(5)	4	1
	46630MAJ1	5	(4)	1	1
	46630MAH5	6	(4)	2	1
	36245EAG3	12	(4)	8	-
	126683AD3	18	(3)	15	4
	83612LAE9	9	(3)	6	-
	46628GAF6	22	(3)	19	14
	61755EAB4	7	(3)	4	2
	17312BAF9	15	(2)	13	-
	46630MAK8	2	(2)	-	1
	00442BAD3	10	(2)	8	3
	17311YAE3	19	(2)	17	8
	68403BAH8	5	(2)	3	2
	126694X37	34	(2)	32	22
	59317AAA9	17	(1)	16	2
	43718MAD6	29	(1)	28	11
	059523BB5	14	(1)	13	10
	126683AC5	8	(1)	7	2
	43718VAD6	19	(1)	18	6
	02151NAB8	19	(1)	18	9
	52520MFB4	25	(1)	24	19
	1248MGAP9	11	(1)	10	6
	59023FAB1	7	(1)	6	3
	04013BAB8	6	(1)	5	3
	576449AB8	13	(1)	12	5
	32029GAC8	16	(1)	15	6
	61750SAE2	20	(1)	19	7
	61749TAA2	4	-	4	1
	40431KAG5	1	(1)	-	-
	36244MAA9	1	-	1	-
	7609854U2	11	(1)	10	8
	593171BJ9	23	-	23	2
	46630MAL6	-	-	-	-
	46629QAK2	1	-	1	-
	74042EAC8	1	-	1	1
	785779AA7	8	-	8	2
	84751WAD6	9	-	9	3
	16678RBW6	4	-	4	1
	14983AAA7	2	-	2	-
	290908AC6	7	-	7	6
	16678RFD4	-	-	-	1
	76110HS42	11	-	11	7
	46629QAJ5	1	-	1	-
	12513YAM2	7	-	7	4
	43786YAA3	15	-	15	7
	46630MAM4	-	-	-	-
	437863AA1	14	-	14	9
	00441WAA4	2	-	2	-
	52524MAX7	6	-	6	3
	05948KW54	8	-	8	6
	52521TAY3	8	-	8	1
	40431KAH3	1	-	1	-
	26249XAG8	1	7	8	8
Total quarter		$ 693	(117)	$ 576	$ 262
Year ended December 31, 2009			$ (557)		

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.

NOTES TO FINANCIAL STATEMENTS

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.

(in millions)	2009		2008	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than or equal to 12 months	$ 1,506	$ (358)	$ 2,076	$ (724)
More than 12 months	4,342	(1,930)	3,346	(3,116)
Total	$ 5,848	$ (2,288)	$ 5,422	$ (3,840)

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. Assets were accepted as collateral by the Company as part of its securities lending program.

a. Cash collateral was received in connection with its securities lending program totaling $299 million and $202 million at December 31, 2009 and 2008, respectively. The remaining term of the open securities lending contracts related to this collateral at both December 31, 2009 and 2008 was 30 days or less.

b. At December 31, 2009 and 2008, the Company had securities with an aggregate fair value of $313 million and $215 million, respectively that were acquired from the sale, trade and use of accepted collateral (reinvested collateral).

c. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains 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.

F. Real Estate

The Company did not have real estate investments 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 8 to 9 years and 9 to 10 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 $128 million on thirty-four partnership and four limited liability company investments in 2009. Impairment write-downs of $99 million were recognized on twenty-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 $18 million were recognized on three underperforming partnerships which experienced decreases in value due to market conditions. Impairment write-downs of $4 million were recognized on three partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying values. Impairment write-downs of $3 million were recognized on two partnerships whose investments experienced impairments during the second half of 2009 that impacted the potential recovery of the partnerships' carrying value. The fair value of these thirty-three 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. Three limited liability companies and one partnership recorded impairment write-downs totaling $1 million due to weak market conditions and liquidity issues. The fair value of these five investments was determined by performing an updated cash flow analysis.

The Company recognized impairment write-downs of $84 million on twelve partnership investments in 2008. Impairment write-downs of $37 million were recognized on two underperforming partnerships that acquire investments in the residential loan market. Impairment write-downs of $36 million were recognized on seven 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 $5 million were recognized on two partnerships that were nearing liquidation and the Company believes it to be unlikely it will recover the carrying value of those partnership investments. The fair value of these eleven 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. The total amount of due and accrued investment income nonadmitted at December 31, 2009 was $369 thousand. All due and accrued investment income was admitted at December 31, 2008.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivative financial instruments utilized by the Company during 2009 and 2008 included interest rate cap and floor agreements, index option contracts, swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts and futures contracts.

Interest rate cap and floor agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate or falls below the fixed floor rate, applied to a notional amount. Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. Swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreements 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. Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. 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, interest rate, and Eurodollar. 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 changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

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, credit default and foreign currency swap agreements, swaption agreements, interest rate cap and floor 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. Interest rate cap and floor agreements and swaption agreements typically require a premium paid to the counterparty at the inception of a contract. For interest rate cap and floor agreements, cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate or falls below the fixed floor rate, applied to the notional amount. 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 the 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 differences 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 and Eurodollar futures contracts is typically in cash, but also can occur through delivery of an underlying instrument (e.g. specified bond). 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, equity price and foreign currency risk), to replicate bonds and common stocks and in conjunction with asset-liability management.

The Company purchases interest rate cap and floor agreements to reduce its exposure to rising or falling interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. These agreements are hedging the variability of the expected future cash flows of assets or liabilities. The Company purchases and writes option contracts primarily to reduce market risk associated with certain annuity contracts. These contracts are utilized to hedge the changes in fair value of certain liabilities. Swaption agreements are used to hedge exposure to economic losses due to annuity surrenders. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets or liabilities to facilitate asset-liability management. Interest rate swap agreements are utilized to hedge either the variability of the expected future cash flows, or changes in the fair value of an asset or a liability. 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. The Company enters into foreign currency swap agreements primarily to hedge the currency risk associated with investing in securities and issuing obligations that are denominated in foreign currencies. Foreign currency forward contracts are utilized to substantially eliminate currency risk exposure arising from investments in foreign currency denominated investments. As part of its asset-liability management, the Company generally utilizes interest rate and Eurodollar futures contracts to manage its interest rate risk related to bonds and certain annuity contracts. These futures contracts are also used to reduce interest rate risk related to forecasted purchases and sales of marketable investment securities. Other futures are utilized to hedge the changes in the fair value of certain liabilities.

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 credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries.

Interest rate cap and floor agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on interest rate cap and floor agreements are reported as aggregate write-ins for invested assets. Periodic settlements received are reported as net investment income. The change in fair value of open interest rate cap and floor agreements are reported as net unrealized capital gains and losses, within unassigned surplus. If an interest rate cap or floor agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable.

NOTES TO FINANCIAL STATEMENTS

The carrying amount of the interest rate cap agreement asset is netted against the carrying amount of the premium liability at the counterparty level.

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 fair value of the 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 date, or if it expires, gains or losses are reported in net realized capital gains or losses.

Purchased put and call index option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges. Premiums paid are reported as aggregate write-ins for invested assets. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to the aggregate write-ins for invested assets. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed.

Written call index option contracts are reported on Schedule DB, Part B and are accounted for as fair value hedges. Premiums received are reported as a liability. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding liability previously recorded is reversed.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part C, and if used for replication purposes, Schedule DB, Part F. Interest rate swap agreements receive either fair value, cash flow hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. Foreign currency swap agreements are generally accounted for as foreign currency hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. 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 interest rate swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the hedged item is an impaired asset, gains or losses associated with the swap agreement are included in the written-down value of the impaired asset and depending on the circumstances, hedge accounting may cease. If the hedged item is sold, the swap agreement is generally terminated or a new hedged item is designated.

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 or 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 treatment or non-hedge accounting treatment, depending on the strategy. 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 in 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 recognized losses of $9 million and $14 million in net unrealized capital gains or losses during 2009 and 2008, respectively, that resulted from derivatives that no longer qualified for hedge accounting treatment.

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 Company did not record a valuation allowance at December 31, 2009.

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

(in millions)	2009	2008
Ordinary	$ 811	$
Capital	608	
Total of gross deferred tax assets	1,419	1,667
Ordinary	(177)	
Capital	(451)	
Total of gross deferred tax liabilities	(628)	(851)
Net deferred tax asset	791	816
Ordinary	328	
Capital	51	
Deferred tax asset nonadmitted	379	395
Net admitted deferred tax asset	$ 412	$ 421
(Increase) decrease in nonadmitted asset	$ 16	

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	$ 811
Capital	608
Total	$ 1,419

NOTES TO FINANCIAL STATEMENTS

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.

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	$ 811	$ 608	$ 1,419
Adjusted deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Admitted gross deferred tax assets paragraph 10a	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10b.i	$ 218	$ 95	$ 313
Admitted gross deferred tax assets paragraph 10b.ii	$ 180	$ 95	$ 275
Lesser of 10b.i or 10b.ii	$ 180	$ 95	$ 275
Admitted gross deferred tax assets paragraph 10c	177	451	628
Total admitted adjusted gross deferred tax assets	357	546	903
Total gross deferred tax liabilities	$ (177)	$ (451)	$ (628)
Net admitted deferred tax assets	$ 180	$ 95	$ 275
Net deferred tax assets nonadmitted	$ 454	$ 62	$ 516
Gross deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Adjusted deferred tax assets at the enacted tax rate	$ 811	$ 608	$ 1,419
Admitted gross deferred tax assets paragraph 10e.i	$ -	$ -	$ -
Admitted gross deferred tax assets paragraph 10e.ii.(a)	$ 392	$ 106	$ 498
Admitted gross deferred tax assets paragraph 10e.ii.(b)	$ 306	$ 106	$ 412
Lesser of 10e.ii.(a) or 10.e.ii.(b)	$ 306	$ 106	$ 412
Admitted gross deferred tax assets paragraph 10e.iii	177	451	628
Total admitted adjusted gross deferred tax assets	483	557	1,040
Total gross deferred tax liabilities	$ (177)	$ (451)	$ (628)
Net admitted deferred tax assets	$ 306	$ 106	$ 412
Net deferred tax assets nonadmitted	$ 328	$ 51	$ 379
Increased net admitted adjusted gross deferred tax assets resulting from the use of paragraph 10e	$ 126	$ 11	$ 137

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	$ 275	$ 412	$ 137
Admitted assets	62,872	63,009	137
Statutory surplus	3,330	3,467	137
Total adjusted capital	3,371	3,508	137
Authorized control level used in paragraph 10d	575	579	4

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)	$ (411)	$ (575)
Federal income tax on net capital gains (losses)	(88)	5
Utilization of net capital loss carryforward	(25)	-
Federal income taxes incurred	$ (524)	$ (570)

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:		
Investments	$ 585	$ 624
Tax DAC	366	376
Unrealized losses	194	174
Reserves	129	102
Sale of variable annuity business	99	99
Deferred gain	14	17
Nonadmitted assets	14	14
Net operating loss carryforward	-	206
Change in surplus related to Separate Accounts	-	40
Other	18	15
Total deferred tax assets	1,419	1,667
Nonadmitted deferred tax assets	379	395
Admitted deferred tax assets	1,040	1,272
Deferred tax liabilities:		
Market value adjustment	(428)	(538)
Investments	(166)	(262)
Reserve strengthening	(16)	(21)
Prepaid commissions	(10)	(11)
Unrealized gains	(6)	(10)
Interest expense	(1)	(8)
Other	(1)	(1)
Total deferred tax liabilities	(628)	(851)
Net admitted deferred tax asset	$ 412	$ 421

NOTES TO FINANCIAL STATEMENTS

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	$ 1,419	$ 1,667	$ (248)
Total deferred tax liabilities	(628)	(851)	223
Net deferred tax asset (liability)	$ 791	$ 816	(25)
Tax effect on incremental deferred tax asset			(137)
Tax effect of change in surplus related to Separate Accounts			40
Tax effect of change in accounting principles			(28)
Tax effect of unrealized gains (losses)			(23)
Change in net deferred income tax			(173)
Adjustment of prior year tax liabilities			(7)
Tax effect on incremental deferred tax asset			137
Capital contribution of securities			4
Tax effect of nonadmitted assets			1
Tax effect of change in accounting principles			-
Change in net deferred income tax relating to the provision			$ (38)

(in millions)	2008	2007	Change
Total deferred tax assets	$ 1,667	$ 671	$ 996
Total deferred tax liabilities	(851)	(21)	(830)
Net deferred tax asset (liability)	$ 816	$ 650	166
Tax effect on incremental deferred tax asset			-
Tax effect of change in surplus related to Separate Accounts			(40)
Tax effect of change in accounting principles			-
Tax effect of unrealized gains (losses)			(168)
Change in net deferred income tax			(42)
Adjustment of prior year tax liabilities			-
Tax effect on incremental deferred tax asset			-
Capital contribution of securities			-
Tax effect of nonadmitted assets			6
Tax effect of change in accounting principles			511
Change in net deferred income tax relating to the provision			$ 475

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	$ (553)	35.0 %
Change in net deferred income taxes	(38)	2.4
IMR amortization	113	(7.2)
Other	(46)	2.9
Total statutory income taxes	$ (524)	33.1 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ (992)	35.0 %
Change in net deferred income taxes	475	(16.8)
IMR amortization	(32)	1.1
Other	(21)	0.8
Total statutory income taxes	$ (570)	20.1 %

E. 1. At December 31, 2009, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. There were no income taxes incurred by the Company in 2009, 2008 or 2007 that will be available for recoupment in the event of future net losses.

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
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
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.
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.

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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
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 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 gives 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 Company ("AIC")

On December 17, 2009, the Company received a capital contribution in securities with a fair value of $443 million plus accrued interest of $5 million from its parent, AIC.

Effective September 30, 2009, the Corporation became the sponsor of a group medical plan and a group life insurance plan to provide covered benefits to certain retired employees. Prior to September 30, 2009, AIC was the sponsor. In connection with the change in the sponsorship, amounts payable by the Company to the previous plan sponsor, AIC, totaling $17 million were forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus.

On March 31, 2009, the Company received a cash capital contribution of $250 million from AIC.

On December 29, 2008, AIC canceled and forgave the principal amount of a $400 million surplus note issued on August 29, 2008 by the Company to AIC, and converted the $400 million to a capital contribution to the Company. On November 17, 2008, AIC purchased, in cash, another $400 million surplus note from the Company. The details of these surplus notes are disclosed in Note 13, Part 11.

On September 10, 2008, the Company purchased certain investment assets with a fair value of $938 million plus accrued interest of $6 million from AIC for $944 million in cash.

In June 2008, the Company received a capital contribution of $350 million from AIC. 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 received an additional cash capital contribution of $600 million from AIC.

The Company issued $40 million and $60 million of SSA's, a type of immediate annuity, in 2009 and 2008, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $5 million and $11 million related to SSA's with life contingencies were included in premium income for 2009 and 2008, respectively. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.58 billion and $3.66 billion at December 31, 2009 and 2008, respectively.

Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett")

On December 18, 2009, the Company purchased a $25 million surplus note, with a 6.74% interest rate, due December 1, 2029 from its wholly-owned subsidiary, ALIC Re. On December 30, 2009, the Company transferred the surplus note to an affiliate, Kennett. In return, Kennett issued a $25 million full recourse 5.19% note due on December 1, 2029. On May 28, 2008, the Company purchased a $50 million surplus note, with a 5.93% interest rate, due June 1, 2038 from ALIC Re. On June 30, 2008, the Company transferred the surplus note to Kennett. In return, Kennett issued a $50 million full recourse 5.73% note due on June 1, 2038. Kennett granted the Company a pledge of and security interest in its right, title and interest in both surplus notes and their proceeds. The Company has an agreement with ALIC Re, whereby it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett, whereby transactions similar to the one described may be entered into in the future.

At December 31, 2009 and 2008, the Company also held a $100 million full recourse 5.98% note due June 1, 2036 and a $100 million full recourse 4.86% note due July 1, 2035 issued by Kennett. These notes were issued as payments for a $100 million surplus note due June 1, 2036 with a 6.18% interest rate and a $100 million surplus note due July 1, 2035 with a 5.06% interest rate that ALIC Re issued to the Company and the Company transferred to Kennett. Kennett also granted the Company a pledge of and security interest in its right, title and interest in this surplus note and proceeds.

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

(in millions)	**2009**	**2008**
American Heritage Life Insurance Company	$ 6	$ -
Allstate Life Insurance Company of New York ("ALNY")	3	4
Total	$ 9	$ 4

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

(in millions)	**2009**	**2008**
AIC	$ 68	$ 91
Allstate Investments, LLC ("AILLC")	7	7
Allstate Investment Management, Ltd.	1	1
Allstate Distributors, LLC	-	1
Total	$ 76	$ 100

NOTES TO FINANCIAL STATEMENTS

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.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $3.00 billion and $2.79 billion at December 31, 2009 and 2008, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. (“AIA”), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $529 million and $534 million at December 31, 2009 and 2008, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company (“LBL”) or ALNY is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $25 million and $29 million at December 31, 2009 and 2008, respectively.

F. **Administrative, cost sharing or service agreements**

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 AIC furnishes a variety of services. The Agreement provides for the cost sharing and allocation of operating expense among the parties.

The Company entered into an Administrative Agreement with LBL whereby the Company provides certain administrative services with respect to LBL’s Separate Account and variable annuity contracts issued by LBL.

Management and banking related agreements

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

The Company, ALIC Re and The Bank of New York (“BONY”) entered into a Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Coinsurance Agreement between the Company and ALIC Re.

The Company entered into a Depository Agreement with Allstate Bank (“the Bank”) whereby the Bank serves as a depository holding the assets payable to beneficiaries pursuant to one or more of the Company’s claim settlement programs. Amendment No. 1 to the Depository Agreement specified that transfer of retained assets or payment of any insurance claim settlements by the Company to the Bank will not result in any continuing obligation of the Company with respect to the amount transferred or paid.

The Company entered into an Agent Access Agreement with AIC and the Bank whereby the agents of AIC and the Company are made available to the Bank for the purpose of offering certain products and services of the Bank to prospective customers.

The Company was added to the Cash Management Services Master Agreement between AIC and the Bank whereby the Bank provides certain cash management services.

Other

The Company, AIC 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 AIC each serve as a lender and borrower, with the maximum amount of advances made or received limited to $1.00 billion.

The Company and AIC entered into a Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level RBC ratio of at least 150.0%. AIC’s obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement. At December 31, 2009 and 2008, no capital had been provided by AIC under this agreement.

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 will 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 increased the previously established shelf registration amount from $9.00 billion to $15.00 billion. Under this program, the Company issues funding agreements to Allstate Life Global Funding, a special purpose statutory trust that sells medium-term notes that are secured by these funding agreements to individual and institutional investors.

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 AIC, an insurance company domiciled in the state of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC (“AIH”), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent at December 31, 2009 or 2008.

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

J. The Company did not recognize material impairment write-downs related to SCA entities in 2009. In 2008, the Company recognized $31 million of impairment write-downs on an underperforming partnership that acquires investments in the residential loan market and is considered an SCA entity. The fair value of this partnership was determined by assessing the fair value of the investments the partnership was holding. The partnership written down in 2008 was also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries 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 noninsurance 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 other-than-temporary impairment 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

NOTES TO FINANCIAL STATEMENTS

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 outstanding at December 31, 2009 or 2008. The Company did not have debt, other than the surplus notes described in Note 13, Part 11 outstanding at December 31, 2009 and 2008.

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

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

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees and retired employees and participation in The Allstate 401(K) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $14 million and $16 million in 2009 and 2008, respectively.

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

1. The Company had 23,800 common shares authorized, issued and outstanding at December 31, 2009 and 2008. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding at December 31, 2009 and 2008. The preferred stock shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and 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. Currently, the Company cannot declare or pay dividends without the prior approval of the IL DOI because of its negative unassigned surplus.

4. The Company did not pay dividends in 2009 or 2008.

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 after-tax deferred gains associated with reinsurance transactions related to the disposal of certain blocks of business in 2004 and 2006. The portion of the special surplus funds balance related to these reinsurance related after-tax deferred gains, was $324 million and $334 million at December 31, 2009 and 2008, respectively. The change in the balance of this component of special surplus funds represents the amortization of the deferred gains. The second component of the balance of the special surplus funds, which was $137 million at December 31, 2009, relates to the Company's election to admit a higher amount of adjusted gross deferred tax asset as calculated in paragraph 10e of SSAP No. 10R.

10. Cumulative unrealized gains and losses increased unassigned funds by $114 million and $32 million at December 31, 2009 and 2008, respectively.

11. On November 17, 2008, the Company issued a surplus note to AIC for $400 million in exchange for cash. The accrued interest rate is 7.00%, which will be due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028. Principal and interest payments may be repaid in whole or in part from time to time without premium or penalty. The payment of interest or principal is subject to prior written approval from the IL DOI, and can only be paid out of the Company's surplus that is in excess of minimum amounts required by the Code. 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 paid in 2009 or 2008. In the event of the liquidation of the Company, 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 the Company 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 August 29, 2008, the Company issued a surplus note with an annual interest rate of 7.50% to AIC in exchange for cash. Principal and interest payment obligations associated with this surplus note were canceled and forgiven on December 29, 2008. See Note 10, Parts A, B & C for additional information.

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 $802 million and $1.07 billion at December 31, 2009 and 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Credit guarantee

The Company owns certain bonds under which it is 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 $160 million and $195 million at December 31, 2009 and 2008, respectively. The obligations associated with these bonds expire at various dates during the next five years.

NOTES TO FINANCIAL STATEMENTS

Other guarantee

In 2006, the Company, ALNY and the Corporation disposed of the Company's variable annuity business through a combination of coinsurance and modified coinsurance reinsurance agreements ("Reinsurance Agreements") with Prudential Financial Inc. and its subsidiary, The Prudential Insurance Company of America (collectively "Prudential"). In connection with this transaction the Company, ALNY and the Corporation agreed to indemnify Prudential for certain pre-closing contingent liabilities (including extra contractual liabilities of the Company and ALNY and liabilities specifically excluded from the transaction) that the Company and ALNY have agreed to retain. In addition, the Company, ALNY and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provision of transition services. The Reinsurance Agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees. Management does not believe this agreement will have a material adverse effect on results of operations, cash flows or the financial position of the Company.

B. Assessments

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 $33 million and $35 million, respectively, for future guaranty fund assessments and $21 million and $23 million, respectively, for the related premium tax offset expected to be received. 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.

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

The Company did not incur losses related to extra contractual obligation lawsuits in 2009 or 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 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 affiliates 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 on these matters may also 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 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. In the Company's experience, when specific monetary demands are made in pleadings, they 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 appropriate accounting guidance 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 operating results 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.

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Proceedings

Legal proceedings involving AIC and Allstate agencies may impact the Company, even when the Company is not directly involved, because the Company sells its products through a variety of distribution channels including Allstate agencies. Consequently, information about the more significant of these proceedings is provided below.

AIC is defending certain matters relating to its 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, 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 AIC "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 have 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 AIC'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 AIC's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be assigned 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 AIC'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 AIC's motion to dismiss the case, remanded the case back to the trial court for additional discovery, and directed that the case be reassigned to another trail court judge.

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

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 operating results 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 "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 operating results, cash flows or financial position of the Company.

15. Leases

A. Lessee Operating Leases

The Company was not involved in material operating lease obligations in 2009 or 2008.

B. Lessor Leases

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

NOTES TO FINANCIAL STATEMENTS

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 swap agreements	$ 9,281	n/a	$ 59	$ (155)
Interest rate swaption agreements	1,000	n/a	15	15
Financial futures contracts	n/a	404	-	-
Interest rate cap and floor agreements	3,621	n/a	(14)	(14)
Total interest rate contracts	13,902	404	60	(154)
Equity and index contracts				
Option contracts	107	39,480	173	173
Index futures contracts	n/a	418	-	(1)
Total equity and index contracts	107	39,898	173	172
Foreign currency contracts				
Foreign currency swap agreements	1,175	n/a	180	215
Foreign currency forward contracts	185	n/a	3	3
Total foreign currency contracts	1,360	n/a	183	218
Other derivative financial instruments				
Credit default swap agreements - buying protection	633	n/a	(32)	(32)
Credit default swap agreements - selling protection	1,084	n/a	(44)	(60)
Total other derivative financial instruments	1,717	n/a	(76)	(92)
Total derivative financial instruments	$ 17,086	40,302	$ 340	$ 144

($ in millions)	2008			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 8,947	n/a	$ (370)	$ (650)
Interest rate swaption agreements	22	n/a	-	-
Financial futures contracts	n/a	9,246	-	(1)
Interest rate cap and floor agreements	2,762	n/a	(26)	(26)
Total interest rate contracts	11,731	9,246	(396)	(677)
Equity and index contracts				
Option contracts	88	40,400	49	49
Index futures contracts	n/a	923	-	(1)
Total equity and index contracts	88	41,323	49	48
Foreign currency contracts				
Foreign currency swap agreements	1,196	n/a	162	222
Foreign currency forward contracts	10	n/a	-	-
Total foreign currency contracts	1,206	n/a	162	222
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,145	n/a	32	32
Credit default swap agreements - selling protection	417	n/a	-	(64)
Total other derivative financial instruments	1,562	n/a	32	(32)
Total derivative financial instruments	$ 14,587	50,569	$ (153)	$ (439)

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 the contracts are used to calculate the exchange of contractual payments under 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 of exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value of 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
Foreign currency swap agreements	$ 201	$ 179
Interest rate swap agreements	66	(104)
Interest rate swaption agreements	15	-
Option contracts	6	-
Interest rate cap and floor agreements	(1)	(9)
Credit default swap agreements – buying protection	(2)	16
Total derivative financial instruments	$ 285	$ 82

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,

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2009, the Company pledged $8 million of securities and $1 million of cash in the form of margin deposits. At December 31, 2008, the Company pledged $28 million 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 $168 million in cash to the Company, and the Company pledged $158 million in securities to counterparties. At December 31, 2008, counterparties pledged $20 million in cash to the Company, and the Company pledged $526 million in securities to counterparties.

Other than derivative financial instruments

1. The contractual amounts of off-balance sheet financial instruments, other than derivatives, at December 31 were as follows:

(in millions)	2009	2008
Commitments to invest in limited partnership interests	$ 802	$ 1,074
Credit guarantees	160	195
Private placement commitments	7	-
Commitments to extend mortgage loans	3	3
Commitments to invest – other	3	2

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.

   Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for referenced entities. The obligations associated with these bonds expire at various dates over the next five years.

   Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

   Commitments to extend mortgage loans are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses. Commitments to extend mortgage loans, which are secured by the underlying properties, are valued based on estimates of fees charged by other institutions to make similar commitments to similar borrowers.

3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract is 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. During 2009 and 2008, the Company entered into securities lending agreements. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account and Separate Accounts in 2009 and 2008. The same policies and procedures are used for General Account and Separate Accounts securities lending transactions. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned within the General Account were $247 million and $183 million at December 31, 2009 and 2008, respectively. The fair values of securities loaned within the Separate Accounts were $42 million and $10 million at December 31, 2009 and 2008, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. For more information on securities lending collateral please see Note 5, Part E3.

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.

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 bonds 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)
NAIC 3	3	$ 4	$ 4	$ -
NAIC 4	-	-	-	-

($ in millions)	2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
NAIC 3	4	$ 7	$ 7	$ -
NAIC 4	7	12	12	(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.

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

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $109 million and $198 million for the years ended December 31, 2009 and 2008, respectively, and exceeded 5% of the Company's surplus in 2008. The table presents information for each managing general agent/third party administrator:

($ in millions)

Name and Address of Managing General Agents/Third Party Administrators	FEIN Number	Exclusive Contract	Type of Business Written	Type of Authority Granted*	Direct Premiums Written 2009	Direct Premiums Written 2008
Citigroup, Inc. 399 Park Avenue New York, NY 10043	52-1568099	No	Accident & heath, group life, individual life	C, CA, P, R	$ 56	$ 62
Direct Response Insurance Administrative Services, Inc. 7930 Century Blvd. Chanhassen, MN 5537	41-1430210	No	Accident & health, group life, individual life	C, CA, P, R	28	31
Prudential Insurance Company of America 214 Washington Street Newark, NJ 07102	22-1211670	No	Variable annuities	C, P, R	22	102
LifeCare Assurance Company 6400 Canoga Avenue, Suite 100 Woodland Hills, CA 91365	86-0388413	No	Long-term care	C, CA, P, R	3	3

*U - Underwriting C - Claims payment CA - Claims adjustment
B - Binding authority P - Premium collection R - Reinsurance ceding

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

Sale of subsidiary

In 2009, the Stock Purchase Agreement the Company had entered into with an unaffiliated entity to sell Surety Life Insurance Company was terminated. The unaffiliated entity was unable to gain regulatory approval for the transaction.

Credit facility

The Company, along with AIC 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.

Other

The state of Illinois has adopted the Valuation of Life Insurance Policies Model Regulation (i.e. Regulation XXX). As such, the Company's reserve calculations comply with the regulation. This note is intended as an informational disclosure for states that have not adopted this regulation.

D. Balances Reasonably Possible to be Uncollectible

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, net of reinsurance, was $1 million and $500 thousand at December 31, 2009 and 2008, respectively.

E. Business Interruption Insurance Recoveries

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

F. State Transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 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") and asset-backed collateralized debt obligations ("ABS CDO"). 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. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. At December 31, the gross and net unrealized gains and losses for investments having exposure to subprime mortgage risk are presented below:

(in millions)

Type of Investment	2009 Gross Unrealized Losses	2009 Gross Unrealized Gains	2009 Net Unrealized Gains (Losses)	2008 Gross Unrealized Losses	2008 Gross Unrealized Gains	2008 Net Unrealized Gains (Losses)
ABS RMBS	$ (520)	$ 1	$ (519)	$ (745)	$ -	$ (745)
ABS CDO	-	-	-	(4)	-	(4)
Total	$ (520)	$ 1	$ (519)	$ (749)	$ -	$ (749)

NOTES TO FINANCIAL STATEMENTS

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 losses of $108 million, of which $111 million were gross unrealized losses and $3 million were gross unrealized gains. At December 31, 2008, the Alt-A portfolio had net unrealized losses of $148 million, of which $150 million were gross unrealized losses and $2 million were gross unrealized gains.

ABS RMBS, ABS CDO 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 accounting policy in Note 1, Part C for more details. The Company recorded the following investment write-downs related to asset impairments for the year ended December 31,:

(in millions)

Type of Investment	2009	2008
ABS RMBS	$ 113	$ 20
ABS CDO	6	23
Total	$ 119	$ 43

The Company did not record investment write-downs in the ABS RMBS or ABS CDO portfolios in 2009 or 2008 for the potential sale of assets to meet future cash flow requirements. Investment write-downs recorded in the Alt-A portfolio of $16 million and $21 million in 2009 and 2008, respectively, were related to asset impairments. There were no investment write-downs recorded in 2009 or 2008 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe 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, ABS CDO 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	$ 1,859	$ 1,519	$ 1,000	$ 113
ABS CDO	40	2	2	6
Total	$ 1,899	$ 1,521	$ 1,002	$ 119

(in millions)

	2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	OTTI Losses
ABS RMBS	$ 1,749	$ 1,735	$ 991	$ 20
ABS CDO	12	6	2	23
Total	$ 1,761	$ 1,741	$ 993	$ 43

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	$ 443	$ 421
Book/adjusted carrying values	435	414
Fair values	327	267
OTTI losses	16	21

4. The Company is not licensed to 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.

22. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
For both 2009 and 2008: Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
For both 2009 and 2008: Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
For both 2009 and 2008: Yes ( ) No (X)

NOTES TO FINANCIAL STATEMENTS

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
   For both 2009 and 2008: Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
   For 2009: $111 million
   For 2008: $131 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   For both 2009 and 2008: Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company did not have uncollectible amounts due from reinsurers in 2009 or 2008.

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2009 or 2008.

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company did not write retrospectively rated contracts or contracts subject to redetermination at December 31, 2009 or 2008.

24. Change in Incurred Losses and Loss Adjustment Expenses

For life and accident and health insurance products within the Company's book of business in 2009 and 2008, both the incurred losses and loss adjustment expenses and the changes in incurred losses and loss adjustment expenses were immaterial.

25. Intercompany Pooling Arrangements

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

26. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* at December 31, 2009 or 2008.

27. Health Care Receivables

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

28. Participating Policies

For 2009 and 2008, the Company recognized premiums related to life participating policies of $86 thousand and $150 thousand, respectively. In both 2009 and 2008, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $64 thousand in both 2009 and 2008 to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating at December 31, 2009 and 2008.

29. Premium Deficiency Reserves

The Company did not record premium deficiency reserves related to accident and health contracts at December 31, 2009 or 2008.

30. Reserves for Life Contracts and Annuity Contracts

1. On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.

2. The cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with standard policies.

3. At December 31, 2009 and 2008, the Company had $10.95 billion and $13.06 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the state of Illinois. Reserves to cover the above insurance totaled $112 million and $111 million at December 31, 2009 and 2008, respectively.

4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.

5. Tabular interest for contracts not including life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.

6. During 2009, other reserve changes were not significant.

   During 2008, the Company strengthened SSA reserves and payout annuity reserves by $241 million and $18 million, respectively. The $241 million adjustment was included in aggregate reserve for life contracts in Page 3, Liabilities, Surplus and Other Funds and increase in aggregate reserves for life and accident and health contracts in Page 4, Summary of Operations. The $18 million adjustment was included in aggregate reserve for life contracts in Page 3, Liabilities, Surplus and Other Funds and the change in reserve on account of change in valuation basis on Page 4, Summary of Operations. The strengthening of reserves was included in Exhibit 5 for 2008. Other reserve changes in 2008 were comprised of credited interest and insurance charges that were different than valuation rates, changes in General Account reserves for guarantees on Separate Account business and changes in CARVM expense allowances.

NOTES TO FINANCIAL STATEMENTS

31. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31:

($ in millions)	2009 Amount	2009 % of Total	2008 Amount	2008 % of Total
A. Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 8,497	17.1 %	$ 9,080	16.9 %
(2) At book value less current surrender charge of 5% or more	6,089	12.3	8,239	15.3
(3) At fair value	6,140	12.4	5,575	10.3
(4) Total with adjustment or at fair value (Total of 1 though 3)	20,726	41.8	22,894	42.5
(5) At book value without adjustment (minimal or no charge or adjustment)	13,241	26.7	11,769	21.9
B. Not subject to discretionary withdrawal	15,667	31.5	19,203	35.6
C. Total (gross: direct + assumed)	49,634	100.0 %	53,866	100.0 %
D. Reinsurance ceded	(1,618)		(612)	
E. Total (net)* (C) – (D)	$ 48,016		$ 53,254	
*Reconciliation of total annuity actuarial reserves and deposit fund liabilities				
F. Life & Accident & Health Annual Statements:				
1. Exhibit 5, Annuities Section, Total (net)	$ 34,370		$ 26,487	
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1		1	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	7,514		11,992	
4. Subtotal	41,885		38,480	
Separate Accounts Annual Statements:				
5. Exhibit 3, Line 0299999, Column 2	6,131		14,774	
6. Exhibit 3, Line 0399999, Column 2	-		-	
7. Policyholder dividend and coupon accumulations	-		-	
8. Policyholder premiums	-		-	
9. Guaranteed interest contracts	-		-	
10. Other contract deposit funds	-		-	
11. Subtotal	6,131		14,774	
12. Combined Total	$ 48,016		$ 53,254	

G. The Company did not have funding agreements with the FHLB at December 31, 2009 or 2008.

32. Premiums and Annuity Considerations Deferred and Uncollected

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

(in millions) Type	2009 Gross	2009 Net of Loading	2008 Gross	2008 Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	17	11	13	8
(3) Ordinary renewal	201	271	197	255
(4) Credit life	-	-	-	-
(5) Group life	2	2	3	3
(6) Group annuity	-	-	-	-
(7) Total	$ 220	$ 284	$ 213	$ 266

33. Separate Accounts

A. General Nature and Characteristics of Separate Account Business

Separate Accounts held by the Company are for variable annuity contracts and variable life policies and include contracts assumed from LBL, American Maturity Life Insurance Company ("AML") and Lincoln National Life Insurance Company ("LNL"). At December 31, 2008, MVAA contracts were also held in the Separate Account, however during the fourth quarter of 2009, the assets and liabilities supporting MVAA products were moved from the Company's Separate Accounts to the General Account.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally segregated. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). Variable annuity and variable life business allow the policyholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the "Nonguaranteed Separate Accounts" column of the following tables.

At December 31, 2008, the assets and liabilities of MVAA contracts are also recorded as assets and liabilities of the Separate Accounts, however they are not legally segregated. MVAA products, most of which are registered with the SEC, are non-unitized. In 2008, the Separate Account for the MVAA products provided the opportunity for the contractholder to invest in one or any combination of up to ten interest rate guarantee periods. Amounts withdrawn from the contract in excess of the free withdrawal amount are subject to market value adjustments. MVAA business is included in the "Nonindexed Guarantee Less than/equal to 4%" or the "Nonindexed Guarantees More than 4%" columns of the 2008 tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities have been transferred to Prudential under the coinsurance reinsurance provisions. The Reinsurance Agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance were $6.22 billion and $5.67 billion at December 31, 2009 and 2008, respectively.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts was as follows:

(in millions)	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/09	$ 288	$ 374	$ 14	$ 676
Reserves at December 31, 2009				
2. For accounts with assets at:				
a. Fair value	$ -	$ -	$ 6,190	$ 6,190
b. Amortized cost	-	-	-	-
c. Total reserves	$ -	$ -	$ 6,190	$ 6,190
3. By withdrawal characteristics:				
a. Subject to discretionary withdrawal:				
b. With market value adjustment	$ -	$ -	$ -	$ -
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-
d. At fair value	-	-	6,163	6,163
e. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-
f. Subtotal	-	-	6,163	6,163
g. Not subject to discretionary withdrawal	-	-	27	27
h. Total	$ -	$ -	$ 6,190	$ 6,190
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement	$ (4,099)	$ (5,303)	$ (828)	$ (10,230)

B. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2009 was as follows:

(in millions)	
1. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 676
b. Transfers to Separate Accounts (Page 4, Line 10)	10,906
c. Net transfers to (from) Separate Accounts (a) – (b)	(10,230)
2. Reconciling adjustments	
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(150)
b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement	(22)
c. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement	(16)
d. Net transfers assumed from AML pursuant to modified coinsurance agreement	(2)
e. Net transfers assumed from LNL pursuant to coinsurance agreement	(2)
f. Reclassification of prior period variable annuity gain/loss to surplus	-
g. Reclassification of MVAA accounting change to surplus	-
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (10,422)

Information regarding the Company's Separate Accounts was as follows:

(in millions)	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/08	$ 605	$ 796	$ 103	$ 1,504
Reserves at December 31, 2008				
2. For accounts with assets at:				
a. Fair value	$ 3,961	$ 5,213	$ 5,653	$ 14,827
b. Amortized cost	-	-	-	-
c. Total reserves	$ 3,961	$ 5,213	$ 5,653	$ 14,827
3. By withdrawal characteristics:				
a. Subject to discretionary withdrawal:				
b. With market value adjustment	$ 3,866	$ 5,209	$ -	$ 9,075
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-
d. At fair value	-	-	5,627	5,627
e. At book value without market value adjustment and with current surrender charge less than 5%	95	4	-	99
f. Subtotal	3,961	5,213	5,627	14,801
g. Not subject to discretionary withdrawal	-	-	26	26
h. Total	$ 3,961	$ 5,213	$ 5,653	$ 14,827
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement	$ 40	$ 52	$ (1,492)	$ (1,400)

NOTES TO FINANCIAL STATEMENTS

B. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2008 was as follows:

(in millions)

1.	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1,504
	b. Transfers to Separate Accounts (Page 4, Line 10)	2,904
	c. Net transfers to (from) Separate Accounts (a) – (b)	(1,400)
2.	Reconciling adjustments	
	a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(217)
	b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement	(27)
	c. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement	80
	d. Net transfers assumed from AML pursuant to modified coinsurance agreement	(2)
	e. Net transfers assumed from LNL pursuant to coinsurance agreement	(1)
	f. Reclassification of prior period variable annuity gain/loss to surplus	(1)
	g. Reclassification of MVAA accounting change to surplus	1,537
3.	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (31)

34. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial at December 31, 2009 and 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). 08/04/2005

3.4 By what department or departments?
ILLINOIS, DELAWARE AND 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 [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

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

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

5.2 If yes, provide 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

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?
ERROL CRAMER, ASSISTANT VICE PRESIDENT AND CHIEF ACTUARY, 3100 SANDERS ROAD, SUITE J5A, NORTHBROOK, IL 60062

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 20.4.1

11.12 Number of parcels involved 58

11.13 Total book/adjusted carrying value ..... $ 235,710,720

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)
SEE NOTE 5, PART E AND NOTE 17, PART B.

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 [X] No [ ] N/A [ ]

22.5 If answer to 22.4 is YES, report amount of collateral. ..... $ 299,380,348

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 ..... $ 254,053,307
- 23.26 Placed under option agreements ..... $
- 23.27 Letter stock or other securities restricted as to sale ..... $ 194,028,188
- 23.28 On deposit with state or other regulatory body ..... $ 19,402,787
- 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	194,028,188

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 [ ] No [X]

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

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

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 [ ] No [X]

27.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
27.2999 - Total		

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

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	44,109,315,444	42,346,509,650	(1,762,805,793)
28.2 Preferred stocks	59,408,593	49,524,288	(9,884,305)
28.3 Totals	44,168,724,037	42,396,033,939	(1,772,690,099)

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? ..... $ 646,957

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
LIMRA INTERNATIONAL, INC.	241,907
ASSOCIATION FOR COOPERATIVE OPERATIONS RESEARCH AND DEVELOPMENT	190,000

32.1 Amount of payments for legal expenses, if any? ..... $ 2,474,139

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

33.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 27,135

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
DAVIS & HARTMAN, LLP	27,607

Interrogatory - Attachment

Interrogatory Part 1, # 11.11

BABSON MEZZANINE REALTY INVESTORS LP	2,284,412
CAPMARK STRUCTURED RE PARTNERS LP	2,190,483
CENTERLINE (F/K/A ARCAP) RE SPEC SIT MTG FUND	7,574,000
DB MEZZANINE FUND I	52,878
DB REALTY MEZZ FUND II	683,959
H/2 SPECIAL OPPORTUNITIES	16,517,072
HARTFORD MEZZANINE INVESTORS I, LLC	6,980,764
NYLIM-GCR FUND II	6,655,585
HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	3,514,144
ALLBRIDGE INVESTMENTS FUND	6,485,649
HILLENBRAND GLOBAL MORTGAGE FUND I LP	1,362,347
ASLAN REALTY PARTNERS III	2,310,944
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	5,519,851
BEACON CAPITAL STRATEGIC PARTNERS V, LP	4,844,016
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	801,215
BLACKSTONE REAL ESTATE PARTNERS V	10,168,170
BLACKSTONE REAL ESTATE PARTNERS VI LP	6,227,963
BROADWAY PARTNERS REAL ESTATE FUND II, LP	246,000
CABOT INDUSTRIAL VALUE FUND III	1,216,015
CABOT PROPERTIES VALUE FUND II	6,616,562
CB STRATEGIC PARTNERS IV, LP	7,762,398
CBRE STRATEGIC PTR US OPP V LP	4,864,061
GEM REALTY FUND III	4,415,987
JER FUND III	5,803,107
JER REAL ESTATE PARTNERS IV LP	6,814,835
KEYSTONE INDUSTRIAL FUND, LP	7,507,626
LANDMARK REAL ESTATE FUND V, LP	5,769,962
LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	3,752,541
LION GABLES APARTMENT FUND	13,047,093
MORGAN STANLEY REAL ESTATE FUND II	926,916
MORGAN STANLEY REAL ESTATE FUND V - U.S	1,138,681
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	494,920
MORGAN STANLEY REAL ESTATE FUND VI-INTL	1,576,424
O'CONNOR NORTH AMERICAN PROPERTIES	4,414,611
RLJ REAL ESTATE FUND III, LP	369,921
RLJ URBAN LODGING FUND II, LP	9,716,806
ROCKPOINT REAL ESTATE FUND I	1,101,199
ROCKPOINT REAL ESTATE FUND II, LP	5,082,589
ROCKPOINT REAL ESTATE FUND III LP	1,957,543
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	1,780,835
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	3,390,152
STARWOOD HOSPITALITY I	15,697,931
STARWOOD OPPORTUNITY FUND VII, LP	9,842,824
WALTON STREET REAL ESTATE FUND V	4,585,156
WALTON STREET REAL ESTATE FUND VI	2,676,910
WESTBROOK REAL ESTATE FUND I	166,522
WESTBROOK REAL ESTATE FUND VII	10,243,072
WESTBROOK REAL ESTATE FUND VIII	188,670
WESTBROOK REAL ESTATE PARTNERS V, LP	219,700
WESTBROOK REAL ESTATE PARTNERS VI	5,400,335
MOGA TAX CREDIT FUND II	1,491,714
VIRGINIA TCF A/V-1, LLC	389,381
CSFB GEORGIA STATE FUND I, LLC	439,721
WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	428,548
	235,710,720

GENERAL INTERROGATORIES

PART 2 - LIFE 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	3,261,846,774	4,768,229,204
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	22,446,840	20,265,231
2.5	Reserve Denominator	44,335,578,571	35,998,338,873
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 86,844,737

3.4 State the authority under which Separate Accounts are maintained:
SEPARATE ACCOUNTS ARE MAINTAINED IN COMPLIANCE WITH SECTION 245.21 OF THE ILLINOIS INSURANCE CODE.

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" 107,847,382

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 256,546,702
4.22 Received $ 212,734,698

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

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 3,087,510,317

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 3,194,319,090
7.12 Stock $ 118,807,900

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-HDV	None	N/A	610,337	610,337	10,614	Exhibit 5G	100%	10,614
DB-HDV	GMIB	7	20,158	20,158	1,225	Exhibit 5G	100%	1,225
DB-HDV	GMWB	N/A	105,392	105,392	645	Exhibit 5G	100%	645
DB-MAV	None	N/A	1,456,156,103	1,456,156,103	131,741,564	Exhibit 5G	100%	131,741,564
DB-MAV	GMIB	0	18,787,716	827,701,194	1,575,631	Exhibit 5G	100%	1,575,631
		1	57,369,297		5,782,073	Exhibit 5G		5,782,073
		2	166,095,507		17,518,321	Exhibit 5G		17,518,321
		3	160,771,154		8,250,099	Exhibit 5G		8,250,099
		4	194,122,673		7,932,430	Exhibit 5G		7,932,430
		5	216,885,717		10,948,455	Exhibit 5G		10,948,455
		6	13,659,001		769,344	Exhibit 5G		769,344
DB-MAV	GMAB	8	10,129	219,163,457	180	Exhibit 5G	100%	180
DB-MAV	GMAB	4	13,582,398	219,163,457	477,868	Exhibit 5G	100%	477,868
		5	7,051,989		246,384	Exhibit 5G		246,384
		6	50,823,082		2,115,735	Exhibit 5G		2,115,735
		7	38,603,821		1,521,266	Exhibit 5G		1,521,266
		8	26,307,769		894,007	Exhibit 5G		894,007
		9	11,821,867		413,915	Exhibit 5G		413,915
		10	6,692,359		193,137	Exhibit 5G		193,137
		11	11,482,439		361,859	Exhibit 5G		361,859
		12	11,265,580		363,867	Exhibit 5G		363,867
		13	7,617,352		215,283	Exhibit 5G		215,283
		14	2,027,315		51,359	Exhibit 5G		51,359
		15	534,264		12,425	Exhibit 5G		12,425
		16	12,390,588		321,385	Exhibit 5G		321,385
		17	12,535,334		345,125	Exhibit 5G		345,125
		18	5,465,270		147,066	Exhibit 5G		147,066
DB-MAV	GMWB	19	962,030	162,762,672	34,191	Exhibit 5G	100%	34,191
DB-MAV	GMWB	N/A	162,762,672	162,762,672	7,128,495	Exhibit 5G	100%	7,128,495
DB-MAV/RU	None	N/A	650,020,167	650,020,167	99,318,792	Exhibit 5G	100%	99,318,792
DB-MAV/RU	GMIB	0	14,528,379	743,429,215	2,315,985	Exhibit 5G	100%	2,315,985
		1	59,524,442		21,347,277	Exhibit 5G		21,347,277
		2	102,051,074		33,823,489	Exhibit 5G		33,823,489
		3	117,967,925		10,031,718	Exhibit 5G		10,031,718
		4	130,112,356		6,283,290	Exhibit 5G		6,283,290
		5	282,823,342		16,000,813	Exhibit 5G		16,000,813
		6	36,100,904		1,687,967	Exhibit 5G		1,687,967
		7	80,771		1,970	Exhibit 5G		1,970
DB-MAV/RU	GMAB	10	240,024	75,086,303	1,165	Exhibit 5G	100%	1,165
DB-MAV/RU	GMAB	4	4,528,042	75,086,303	186,657	Exhibit 5G	100%	186,657
		5	2,408,574		109,639	Exhibit 5G		109,639
		6	24,586,973		1,265,405	Exhibit 5G		1,265,405
		7	12,122,158		534,978	Exhibit 5G		534,978
		8	7,352,044		295,363	Exhibit 5G		295,363
		9	1,521,204		62,911	Exhibit 5G		62,911
		10	1,710,965		41,906	Exhibit 5G		41,906
		11	3,704,324		156,825	Exhibit 5G		156,825
		12	3,750,817		151,901	Exhibit 5G		151,901
		13	2,220,869		68,117	Exhibit 5G		68,117
		14	297,269		6,260	Exhibit 5G		6,260
		15	28,110		1,134	Exhibit 5G		1,134
		16	3,288,964		104,954	Exhibit 5G		104,954
		17	2,669,278		87,236	Exhibit 5G		87,236
DB-MAV/RU	GMWB	18	4,896,713	27,528,432	130,414	Exhibit 5G	100%	130,414
DB-MAV/RU	GMWB	N/A	36,769,806	36,769,806	1,710,517	Exhibit 5G	100%	1,710,517
DB-Ratchet	None	N/A	435,300,269	435,300,269	7,634,825	Exhibit 5G	100%	7,634,825
DB-Ratchet	GMIB	2	881,171	72,429,007	30,426	Exhibit 5G	100%	30,426

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
		3	5,430,275		155,062	Exhibit 5G		155,062
		4	15,911,172		415,746	Exhibit 5G		415,746
		5	37,538,590		989,932	Exhibit 5G		989,932
DB-Reset	None	6	12,667,799	600,003,828	338,199	Exhibit 5G	100%	338,199
DB-Reset	None	N/A	600,003,828	600,003,828	30,984,174	Exhibit 5G	100%	30,984,174
DB-Reset	GMIB	0	5,430,146	65,479,091	389,006	Exhibit 5G	100%	389,006
		1	5,881,733		317,175	Exhibit 5G		317,175
		2	6,082,140		392,368	Exhibit 5G		392,368
		3	14,033,604		494,261	Exhibit 5G		494,261
		4	23,522,086		659,716	Exhibit 5G		659,716
DB-Rollup	None	5	10,529,382	175,967,359	224,521	Exhibit 5G	100%	224,521
DB-Rollup	None	N/A	175,967,359	175,967,359	7,097,452	Exhibit 5G	100%	7,097,452
DB-Rollup	GMIB	4	286,080	37,415,444	19,565	Exhibit 5G	100%	19,565
		5	35,121,679		1,976,720	Exhibit 5G		1,976,720
DB-Rollup	GMAB	6	2,007,684	47,311,225	145,580	Exhibit 5G	100%	145,580
DB-Rollup	GMAB	4	4,473,598	47,311,225	210,747	Exhibit 5G	100%	210,747
		5	3,164,974		129,573	Exhibit 5G		129,573
		6	11,329,528		602,004	Exhibit 5G		602,004
		7	7,176,217		384,550	Exhibit 5G		384,550
		8	4,594,232		226,522	Exhibit 5G		226,522
		9	2,207,168		159,422	Exhibit 5G		159,422
		10	1,599,471		53,272	Exhibit 5G		53,272
		11	2,872,055		176,705	Exhibit 5G		176,705
		12	2,717,188		100,980	Exhibit 5G		100,980
		13	1,075,806		44,146	Exhibit 5G		44,146
		14	404,288		11,724	Exhibit 5G		11,724
		15	148,142		4,318	Exhibit 5G		4,318
		16	1,847,108		67,722	Exhibit 5G		67,722
		17	2,865,132		91,171	Exhibit 5G		91,171
		18	752,859		21,803	Exhibit 5G		21,803
DB-Rollup	GMWB	19	83,460	24,221,485	11,940	Exhibit 5G	100%	11,940
DB-Rollup	GMWB	N/A	24,221,485	24,221,485	1,437,710	Exhibit 5G	100%	1,437,710
DB-ROP	None	N/A	901,376,717	901,376,717	22,584,083	Exhibit 5G	100%	22,584,083
DB-ROP	GMIB	4	3,736,901	149,111,777	178,187	Exhibit 5G	100%	178,187
		5	135,437,237		5,590,676	Exhibit 5G		5,590,676
		6	9,931,234		438,348	Exhibit 5G		438,348
DB-ROP	GMAB	7	6,405	482,858,777	31	Exhibit 5G	100%	31
DB-ROP	GMAB	4	25,740,102	482,858,777	734,996	Exhibit 5G	100%	734,996
		5	25,057,911		730,958	Exhibit 5G		730,958
		6	81,904,901		2,329,065	Exhibit 5G		2,329,065
		7	79,828,853		2,513,459	Exhibit 5G		2,513,459
		8	64,648,502		2,007,306	Exhibit 5G		2,007,306
		9	35,432,870		1,266,420	Exhibit 5G		1,266,420
		10	21,164,599		560,321	Exhibit 5G		560,321
		11	21,176,153		524,876	Exhibit 5G		524,876
		12	26,114,578		607,402	Exhibit 5G		607,402
		13	23,234,974		588,598	Exhibit 5G		588,598
		14	4,336,683		112,427	Exhibit 5G		112,427
		15	2,844,129		68,008	Exhibit 5G		68,008
		16	23,856,005		513,945	Exhibit 5G		513,945
		17	28,129,244		650,035	Exhibit 5G		650,035
		18	16,715,772		399,247	Exhibit 5G		399,247
		19	2,447,003		61,611	Exhibit 5G		61,611
DB-ROP	GMWB	20	226,498	427,260,924	5,548	Exhibit 5G	100%	5,548
DB-ROP	GMWB	N/A	482,445,621	482,445,621	18,132,799	Exhibit 5G	100%	18,132,799
DB-RU/RE	None	N/A	134,594,346	134,594,346	16,313,338	Exhibit 5G	100%	16,313,338
GMDB - return of prem.; No EEDB	None	N/A	N/A	135,888,128	100,395	Exhibit 5	0% GMDB; 0% EEDB; 0% income benefit; 0% accumulation benefit; 0% withdrawal benefit	

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

10.1 Amount of loss reserves established by these annuities during the current year? $ 6,912,944,571

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
ALLSTATE INSURANCE COMPANY, NORTHBROOK, ILLINOIS	168,908,129
AMERICAN INTERSTATE INSURANCE COMPANY, DERIDDER, LOUISIANA	612,472

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2009	2 2008	3 2007	4 2006	5 2005
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	116,353,111	130,489,736	108,280,520	115,029,935	107,077,024
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	172,394,249	159,511,801	165,059,849	145,843,026	137,878,831
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	6,762,175	7,260,926	7,829,140	8,433,416	9,134,406
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	295,509,535	297,262,462	281,169,508	269,306,377	254,090,261
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	193,090	94,763	218,435	249,927	421,665
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	8,362	10,619	161,800	95,402	2,133,121
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)		406	1,703	1,603	1,476
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	201,452	105,788	381,938	346,933	2,556,262
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	1,457,246,068	1,424,262,744	1,423,147,010	1,493,917,412	1,486,469,479
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,339,042,789	2,435,167,804	2,604,236,213	4,498,441,207	4,744,349,155
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	26,560,903	38,125,178	33,757,478	32,836,908	18,402,656
17.2	Group annuities (Line 20.4, Col. 7)	356,775,762	776,010,903	450,239,515	413,386,469	1,578,840,749
18.1	A & H-group (Line 20.4, Col. 8)	2,669,503	2,784,728	2,914,419	3,050,304	3,281,328
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	79,551,749	91,877,848	28,769,470	31,999,431	24,443,269
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,261,846,774	4,768,229,204	4,543,064,106	6,473,631,731	7,855,786,636
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	56,731,241,703	53,660,576,292	58,134,627,372	58,111,198,670	56,156,170,127
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	53,263,828,239	50,411,688,172	55,512,128,595	54,750,167,329	52,491,490,074
23.	Aggregate life reserves (Page 3, Line 1)	44,150,623,683	35,851,430,539	35,883,526,859	35,610,216,584	34,870,694,678
24.	Aggregate A & H reserves (Page 3, Line 2)	179,478,257	152,198,129	105,630,491	79,881,526	62,046,750
25.	Deposit-type contract funds (Page 3, Line 3)	7,514,105,034	11,991,473,533	16,039,811,044	15,340,814,518	14,868,264,328
26.	Asset valuation reserve (Page 3, Line 24.1)		198,413,886	565,897,419	449,018,944	265,690,685
27.	Capital (Page 3, Lines 29 and 30)	5,402,600	5,402,600	5,402,600	16,710,850	42,251,850
28.	Surplus (Page 3, Line 37)	3,462,010,864	3,243,485,520	2,617,096,177	3,344,320,487	3,622,428,201
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	7,732,229,613	715,191,512	1,863,097,271	1,985,397,533	2,816,101,954
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,507,732,002	3,482,149,307	3,228,829,529	3,847,981,826	3,956,394,243
31.	Authorized control level risk - based capital	578,900,548	563,539,710	595,455,254	563,975,476	596,722,384
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 10, Col. 3) x 100.0					
32.	Bonds (Line 1)	78.2	70.8	76.6	80.6	83.6
33.	Stocks (Lines 2.1 and 2.2)	1.7	4.9	5.5	4.3	1.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.7	13.5	13.1	11.3	11.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)			0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	2.2	6.3	0.6	1.1	1.6
37.	Contract loans (Line 6)	1.4	1.5	1.3	1.3	1.3
38.	Other invested assets (Line 7)	2.5	2.6	2.0	0.8	0.5
39.	Receivables for securities (Line 8)	0.0	0.0	0.0	0.0	0.1
40.	Aggregate write-ins for invested assets (Line 9)	1.2	0.3	1.0	0.5	0.3
41.	Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2009	2 2008	3 2007	4 2006	5 2005
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	870,359,255	750,000,932	799,988,347	788,012,362	740,694,439
45.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	508,721,496	345,716,165	277,603,452	61,116,596	34,231,264
48.	Total of above Lines 42 to 47	1,379,080,751	1,095,717,097	1,077,591,799	849,128,958	774,925,703
	Total Nonadmitted and Admitted Assets					
49.	Total nonadmitted assets (Page 2, Line 26, Col. 2)	974,289,336	1,117,313,400	416,236,527	479,179,957	342,370,775
50.	Total admitted assets (Page 2, Line 26, Col. 3)	63,008,532,260	67,552,094,308	77,027,928,739	79,028,221,719	76,596,470,199
	Investment Data					
51.	Net investment income (Exhibit of Net Investment Income)	2,299,054,802	2,617,010,086	3,296,002,052	3,327,470,590	2,940,848,058
52.	Realized capital gains (losses)	(1,170,056,874)	(1,170,042,591)	(174,790,248)	(249,336,866)	(181,716,462)
53.	Unrealized capital gains (losses)	58,383,803	(533,093,776)	69,577,912	104,381,540	(1,410,782)
54.	Total of above Lines 51, 52 and 53	1,187,381,731	913,873,719	3,190,789,716	3,182,515,264	2,757,720,814
	Benefits and Reserve Increases (Page 6)					
55.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	5,816,360,273	6,118,434,824	6,742,566,511	7,021,889,541	7,021,249,206
56.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	35,315,240	33,923,745	7,596,778	4,832,812	4,811,946
57.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	397,198,379	377,498,919	549,237,289	545,999,607	273,546,544
58.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	27,280,127	46,567,639	25,748,964	17,834,777	11,719,303
59.	Dividends to policyholders (Line 30, Col. 1)	62,621	59,887	57,513	69,792	83,847
	Operating Percentages					
60.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	16.8	14.7	13.2	11.2	12.6
61.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	10.2	9.0	7.1	7.4	7.4
62.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	76.3	85.1	105.2	64.4	51.7
63.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.1	0.1			
64.	A & H expense percent excluding cost conatinment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	28.8	23.5	(5.1)	3.0	24.7
	A & H Claim Reserve Adequacy					
65.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	13,798,925	11,444,227	8,725,723	6,879,831	8,250,674
66.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	14,155,698	7,131,889	4,851,038	5,670,188	6,495,597
67.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	12,150,191	9,774,896	1,115,345	1,097,167	1,383,493
68.	Prior years' claim liability and reserve-health other than Group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	11,405,331	861,694	1,090,535	1,132,463	1,091,182
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69.	Industrial life (Col. 2)					
70.	Ordinary - life (Col. 3)	71,654	102,863,733	159,531,376	66,048,587	144,142,127
71.	Ordinary - individual annuities (Col. 4)	(495,940)	(550,894,074)	197,941,104	70,545,166	58,402,935
72.	Ordinary-supplementary contracts (Col. 5)	75	160,851	174,527	(96,908)	(1,151,689)
73.	Credit life (Col. 6)			(225)	(2,826)	(15,807)
74.	Group life (Col. 7)	6,157	(7,567,773)	(13,230,046)	(2,866,897)	(8,336,177)
75.	Group annuities (Col. 8)	42,713	(637,100,518)	(182,370,243)	40,279,104	110,050,092
76.	A & H-group (Col. 9)	1,871	1,712,518	9,172,725	4,543,116	7,856,397
77.	A & H-credit (Col. 10)	1	6,519	17,611	7,182	(39,807)
78.	A & H-other (Col. 11)	761	1,663,058	786,162	2,290,743	(903,876)
79.	Aggregate of all other lines of business (Col. 12)					
80.	Total (Col. 1)	(372,706)	(1,089,155,687)	172,022,991	180,747,267	310,004,195

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,640,586		579,875		9,220,461
2. Annuity considerations	233,542		3,346,290		3,579,832
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,874,127		3,926,165		12,800,293
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,637,705		862,724		5,500,429
10. Matured endowments	20,166				20,166
11. Annuity benefits	3,526,714		5,595,508		9,122,222
12. Surrender values and withdrawals for life contracts	9,243,353		26,526,161		35,769,515
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	46,557				46,557
15. Totals	17,474,496		32,984,393		50,458,889
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		383,051				124,933				507,984
17. Incurred during current year		5,106,903				880,527				5,987,430
Settled during current year:										
18.1 By payment in full		4,657,872				862,724				5,520,596
18.2 By payment on compromised claims										
18.3 Totals paid		4,657,872				862,724				5,520,596
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		4,657,872				862,724				5,520,596
19. Unpaid Dec. 31, current year (16+17-18.6)		832,082				142,736				974,818
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19,393	1,720,901,472		(a)	1	103,997,578			19,394	1,824,899,051
21. Issued during year	6	191,984							6	191,984
22. Other changes to in force (Net)	(932)	(104,071,974)				(4,896,400)			(932)	(108,968,374)
23. In force December 31 of current year	18,467	1,617,021,483		(a)	1	99,101,178			18,468	1,716,122,661

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	796,476	799,015		977,665	1,144,098
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	980	1,022			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,139	4,101			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	5,119	5,123			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	801,595	804,139		977,665	1,144,098

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....279 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,675,326		93,204		1,768,529
2. Annuity considerations	287,216		1,412,242		1,699,458
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,962,541		1,505,446		3,467,987
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	459,750		51,645		511,395
10. Matured endowments	8				8
11. Annuity benefits	557,941		894,188		1,452,129
12. Surrender values and withdrawals for life contracts	1,053,304		2,266,943		3,320,247
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,028				1,028
15. Totals	2,072,031		3,212,776		5,284,807
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		27,454				38,971				66,426
17. Incurred during current year		463,282				27,731				491,013
Settled during current year:										
18.1 By payment in full		459,758				51,645				511,403
18.2 By payment on compromised claims										
18.3 Totals paid		459,758				51,645				511,403
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		459,758				51,645				511,403
19. Unpaid Dec. 31, current year (16+17-18.6)		30,978				15,057				46,036
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,005	403,824,136		(a)	1	11,728,198			3,006	415,552,334
21. Issued during year										
22. Other changes to in force (Net)	(195)	(36,159,665)				(1,274,176)			(195)	(37,433,841)
23. In force December 31 of current year	2,810	367,664,470		(a)	1	10,454,023			2,811	378,118,493

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	135,877	136,421		37,107	18,138
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	208	223			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	84	83			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	291	306			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	136,168	136,727		37,107	18,138

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 23 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,988,131		304,130		12,292,262
2. Annuity considerations	4,653,403		4,791,782		9,445,184
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	16,641,534		5,095,912		21,737,446
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,694,187		162,410		12,856,597
10. Matured endowments	18,677				18,677
11. Annuity benefits	4,985,784		10,653,424		15,639,208
12. Surrender values and withdrawals for life contracts	6,708,316		24,941,365		31,649,681
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,436				20,436
15. Totals	24,427,400		35,757,199		60,184,599
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		614,678				22,054				636,732
17. Incurred during current year		12,781,464				172,072				12,953,536
Settled during current year:										
18.1 By payment in full		12,712,864				162,410				12,875,274
18.2 By payment on compromised claims										
18.3 Totals paid		12,712,864				162,410				12,875,274
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		12,712,864				162,410				12,875,274
19. Unpaid Dec. 31, current year (16+17-18.6)		683,278				31,717				714,994
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,565	2,574,973,417		(a)	1	23,621,791			23,566	2,598,595,208
21. Issued during year	23	1,864,420							23	1,864,420
22. Other changes to in force (Net)	(1,514)	(212,004,931)				(3,339,466)			(1,514)	(215,344,397)
23. In force December 31 of current year	22,074	2,364,832,906		(a)	1	20,282,326			22,075	2,385,115,232

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	598,488	598,418		477,832	627,272
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	888	931			(2,931)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,435	4,441			
25.5 All other (b)	113	113			
25.6 Totals (Sum of Lines 25.1 to 25.5)	5,435	5,484			(2,931)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	603,922	603,902		477,832	624,341

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 83 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,557,739		416,002		3,973,741
2. Annuity considerations	1,065,079		1,172,079		2,237,159
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,622,819		1,588,081		6,210,900
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,170,435		457,385		1,627,820
10. Matured endowments	32,177				32,177
11. Annuity benefits	1,160,301		4,590,706		5,751,007
12. Surrender values and withdrawals for life contracts	4,590,773		8,845,443		13,436,216
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,802				13,802
15. Totals	6,967,488		13,893,534		20,861,022
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		87,346				83,016				170,362
17. Incurred during current year		1,226,908				450,927				1,677,835
Settled during current year:										
18.1 By payment in full		1,202,612				457,385				1,659,997
18.2 By payment on compromised claims										
18.3 Totals paid		1,202,612				457,385				1,659,997
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,202,612				457,385				1,659,997
19. Unpaid Dec. 31, current year (16+17-18.6)		111,642				76,558				188,200
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,397	661,434,995		(a)	1	40,924,085			7,398	702,359,080
21. Issued during year	9	668,091							9	668,091
22. Other changes to in force (Net)	(409)	(49,199,650)				(5,127,431)			(409)	(54,327,081)
23. In force December 31 of current year	6,997	612,903,436		(a)	1	35,796,653			6,998	648,700,089

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	643,587	646,780		584,391	274,802
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	494	526			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,421	5,347			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	5,916	5,873			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	649,502	652,653		584,391	274,802

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 294 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	79,171,225		4,692,235		83,863,460
2. Annuity considerations	15,249,805		50,300,406		65,550,211
3. Deposit-type contract funds	1,012,057	XXX		XXX	1,012,057
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	95,433,087		54,992,641		150,425,728
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	50,667,518		3,281,013		53,948,531
10. Matured endowments	126,829				126,829
11. Annuity benefits	45,032,863		113,237,825		158,270,688
12. Surrender values and withdrawals for life contracts	131,885,591		291,249,561		423,135,152
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	153,863				153,863
15. Totals	227,866,664		407,768,399		635,635,063
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		7,175,655		68,443		604,573				7,848,671
17. Incurred during current year		48,440,221				3,529,200				51,969,421
Settled during current year:										
18.1 By payment in full		50,794,348				3,281,013				54,075,361
18.2 By payment on compromised claims										
18.3 Totals paid		50,794,348				3,281,013				54,075,361
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		50,794,348				3,281,013				54,075,361
19. Unpaid Dec. 31, current year (16+17-18.6)		4,821,528		68,443		852,761				5,742,731
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	127,251	18,376,460,263		(a)	1	561,998,152			127,252	18,938,458,415
21. Issued during year	131	13,412,314							131	13,412,314
22. Other changes to in force (Net)	(8,754)	(1,475,909,036)				(80,258,624)			(8,754)	(1,556,167,660)
23. In force December 31 of current year	118,628	16,913,963,541		(a)	1	481,739,528			118,629	17,395,703,069

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	5,491,128	5,538,476		4,320,285	4,674,987
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,334	2,309			(5,248)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	9,116	8,970			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	11,450	11,279			(5,248)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	5,502,578	5,549,755		4,320,285	4,669,739

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....795.....



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,929,888		519,687		8,449,575
2. Annuity considerations	6,104,947		182,548		6,287,495
3. Deposit-type contract funds	120,469	XXX		XXX	120,469
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,155,304		702,235		14,857,539
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,765,942		269,559		5,035,500
10. Matured endowments	51,269				51,269
11. Annuity benefits	9,428,269		5,872,543		15,300,812
12. Surrender values and withdrawals for life contracts	16,773,851		15,573,304		32,347,155
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,666				12,666
15. Totals	31,031,998		21,715,406		52,747,403
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		465,038				25,584				490,621
17. Incurred during current year		4,672,990				317,939				4,990,929
Settled during current year:										
18.1 By payment in full		4,817,211				269,559				5,086,769
18.2 By payment on compromised claims										
18.3 Totals paid		4,817,211				269,559				5,086,769
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		4,817,211				269,559				5,086,769
19. Unpaid Dec. 31, current year (16+17-18.6)		320,817				73,964				394,781
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,210	1,999,156,849		(a)	1	55,739,780			16,211	2,054,896,629
21. Issued during year	13	1,157,146							13	1,157,146
22. Other changes to in force (Net)	(1,034)	(132,105,314)				(6,470,082)			(1,034)	(138,575,396)
23. In force December 31 of current year	15,189	1,868,208,681		(a)	1	49,269,698			15,190	1,917,478,379

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	522,201	527,426		455,858	703,023
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	11,355	11,255		55,481	103,757
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,694	3,665			
25.5 All other (b)	113	113			
25.6 Totals (Sum of Lines 25.1 to 25.5)	15,162	15,033		55,481	103,757
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	537,362	542,460		511,339	806,781

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 72 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,179,793		846,024		10,025,816
2. Annuity considerations	11,139,173		106,633		11,245,806
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,318,966		952,657		21,271,622
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,704,929		359,828		5,064,758
10. Matured endowments	15,440				15,440
11. Annuity benefits	6,453,406		2,563,554		9,016,960
12. Surrender values and withdrawals for life contracts	24,860,041		844,230		25,704,272
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	17,548				17,548
15. Totals	36,051,365		3,767,612		39,818,977
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		433,904				197,286				631,190
17. Incurred during current year		4,662,806				316,965				4,979,771
Settled during current year:										
18.1 By payment in full		4,720,369				359,828				5,080,198
18.2 By payment on compromised claims										
18.3 Totals paid		4,720,369				359,828				5,080,198
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		4,720,369				359,828				5,080,198
19. Unpaid Dec. 31, current year (16+17-18.6)		376,340				154,423				530,763
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,942	2,174,144,869		(a)	1	96,777,133			16,943	2,270,922,002
21. Issued during year	17	1,510,635							17	1,510,635
22. Other changes to in force (Net)	(1,074)	(167,885,053)				(15,254,703)			(1,074)	(183,139,756)
23. In force December 31 of current year	15,885	2,007,770,451		(a)	1	81,522,430			15,886	2,089,292,881

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	454,419	459,188		297,513	308,719
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	675	703			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	480	473			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	1,155	1,176			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	455,574	460,364		297,513	308,719

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 144 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,584,646		233,776		1,818,422
2. Annuity considerations	197,147		9,387,873		9,585,021
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,781,794		9,621,649		11,403,443
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	711,174		102,100		813,274
10. Matured endowments	14,228				14,228
11. Annuity benefits	1,279,631		2,864,556		4,144,187
12. Surrender values and withdrawals for life contracts	2,903,406		10,990,814		13,894,220
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,271				2,271
15. Totals	4,910,710		13,957,471		18,868,181
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		107,252				57,636				164,888
17. Incurred during current year		818,770				127,528				946,298
Settled during current year:										
18.1 By payment in full		725,402				102,100				827,502
18.2 By payment on compromised claims										
18.3 Totals paid		725,402				102,100				827,502
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		725,402				102,100				827,502
19. Unpaid Dec. 31, current year (16+17-18.6)		200,620				83,064				283,684
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,295	321,046,088		(a)	1	18,140,562			3,296	339,186,650
21. Issued during year	4	384,927							4	384,927
22. Other changes to in force (Net)	(158)	(20,363,537)				(2,127,626)			(158)	(22,491,163)
23. In force December 31 of current year	3,141	301,067,478		(a)	1	16,012,936			3,142	317,080,414

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	110,694	111,497		24,055	(22,956)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	159	168			(682)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	399	379			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	558	547			(682)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	111,252	112,044		24,055	(23,638)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 73 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	732,199		12,106		744,305
2. Annuity considerations	3,608,039		76,162		3,684,201
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,340,237		88,269		4,428,506
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	292,920				292,920
10. Matured endowments	3,174				3,174
11. Annuity benefits	2,451,869		518,118		2,969,986
12. Surrender values and withdrawals for life contracts	1,825,853		3,577,327		5,403,180
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	180				180
15. Totals	4,573,996		4,095,444		8,669,441
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		109,263				1				109,264
17. Incurred during current year		196,356				2,369				198,725
Settled during current year:										
18.1 By payment in full		296,094								296,094
18.2 By payment on compromised claims										
18.3 Totals paid		296,094								296,094
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		296,094								296,094
19. Unpaid Dec. 31, current year (16+17-18.6)		9,525				2,370				11,895
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,199	134,967,967		(a)	1	1,782,264			1,200	136,750,231
21. Issued during year	6	387,100							6	387,100
22. Other changes to in force (Net)	(126)	(22,312,229)				(137,008)			(126)	(22,449,237)
23. In force December 31 of current year	1,079	113,042,838		(a)	1	1,645,256			1,080	114,688,094

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	57,313	57,835		34,290	18,444
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	113	118			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	327	315			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	440	433			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	57,752	58,268		34,290	18,444

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 36 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	42,946,940		4,117,943		47,064,883
2. Annuity considerations	79,957,248		21,848,414		101,805,662
3. Deposit-type contract funds	29,000	XXX	10,000	XXX	39,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	122,933,188		25,976,357		148,909,545
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	27,190,581		2,508,209		29,698,790
10. Matured endowments	148,214				148,214
11. Annuity benefits	52,000,548		21,023,248		73,023,796
12. Surrender values and withdrawals for life contracts	218,282,425		23,048,759		241,331,184
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	91,987				91,987
15. Totals	297,713,756		46,580,216		344,293,972
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,768,547				852,122				2,620,669
17. Incurred during current year		28,275,891				2,083,512				30,359,404
Settled during current year:										
18.1 By payment in full		27,338,795				2,508,209				29,847,004
18.2 By payment on compromised claims										
18.3 Totals paid		27,338,795				2,508,209				29,847,004
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		27,338,795				2,508,209				29,847,004
19. Unpaid Dec. 31, current year (16+17-18.6)		2,705,642				427,425				3,133,068
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	82,176	8,878,476,971		(a)	1	331,276,780			82,177	9,209,753,751
21. Issued during year	62	4,926,684							62	4,926,684
22. Other changes to in force (Net)	(5,578)	(736,692,165)				(52,931,167)			(5,578)	(789,623,333)
23. In force December 31 of current year	76,660	8,146,711,489		(a)	1	278,345,613			76,661	8,425,057,102

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,851,859	4,900,997		4,373,799	5,114,429
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	27,380	27,314		68,342	257,082
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	76,600	74,839		47,542	3,040
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	103,980	102,153		115,884	260,122
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,955,839	5,003,150		4,489,683	5,374,551

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1,026 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,780,111		1,961,854		22,741,965
2. Annuity considerations	7,722,628		355,177		8,077,805
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	28,502,739		2,317,031		30,819,770
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,963,937		1,513,174		14,477,112
10. Matured endowments	83,399				83,399
11. Annuity benefits	4,784,128		7,860,483		12,644,611
12. Surrender values and withdrawals for life contracts	28,496,921		23,808,177		52,305,098
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	66,886				66,886
15. Totals	46,395,271		33,181,834		79,577,106
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,710,259				273,141				1,983,399
17. Incurred during current year		14,148,575				1,567,264				15,715,839
Settled during current year:										
18.1 By payment in full		13,047,336				1,513,174				14,560,511
18.2 By payment on compromised claims										
18.3 Totals paid		13,047,336				1,513,174				14,560,511
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		13,047,336				1,513,174				14,560,511
19. Unpaid Dec. 31, current year (16+17-18.6)		2,811,497				327,230				3,138,727
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	43,427	5,019,825,323		(a)	1	235,228,887			43,428	5,255,054,210
21. Issued during year	16	1,240,376							16	1,240,376
22. Other changes to in force (Net)	(2,621)	(378,621,117)				(22,961,218)			(2,621)	(401,582,335)
23. In force December 31 of current year	40,822	4,642,444,581		(a)	1	212,267,670			40,823	4,854,712,251

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,673,580	1,691,982		1,601,472	1,070,695
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,674	2,685			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,286	5,156			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	7,960	7,841			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,681,541	1,699,823		1,601,472	1,070,695

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 422 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,117,978		158,675		3,276,653
2. Annuity considerations	4,376,485		1,257,104		5,633,589
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,494,463		1,415,779		8,910,242
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	671,157		40,693		711,850
10. Matured endowments	35,219				35,219
11. Annuity benefits	1,869,968		1,651,668		3,521,636
12. Surrender values and withdrawals for life contracts	9,724,243		11,327,193		21,051,436
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,778				6,778
15. Totals	12,307,366		13,019,554		25,326,920
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		159,902				36,270				196,172
17. Incurred during current year		1,177,833				612,883				1,790,715
Settled during current year:										
18.1 By payment in full		706,376				40,693				747,069
18.2 By payment on compromised claims										
18.3 Totals paid		706,376				40,693				747,069
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		706,376				40,693				747,069
19. Unpaid Dec. 31, current year (16+17-18.6)		631,359				608,460				1,239,819
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,606	650,206,244		(a)	1	36,877,107			5,607	687,083,351
21. Issued during year										
22. Other changes to in force (Net)	(252)	(34,883,741)				(2,422,914)			(252)	(37,306,655)
23. In force December 31 of current year	5,354	615,322,504		(a)	1	34,454,192			5,355	649,776,696

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	494,330	496,929		169,751	(5,631)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	9	58			(3,408)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	694	695			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	703	753			(3,408)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	495,033	497,682		169,751	(9,039)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 88 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,148,109		186,727		3,334,836
2. Annuity considerations	2,863,641		976,866		3,840,507
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,011,750		1,163,593		7,175,343
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	802,287		47,301		849,588
10. Matured endowments	16,061				16,061
11. Annuity benefits	2,420,205		2,352,671		4,772,876
12. Surrender values and withdrawals for life contracts	5,905,998		5,475,638		11,381,636
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	19,570				19,570
15. Totals	9,164,120		7,875,611		17,039,731
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		259,739				8,803				268,542
17. Incurred during current year		635,821				58,389				694,209
Settled during current year:										
18.1 By payment in full		818,348				47,301				865,649
18.2 By payment on compromised claims										
18.3 Totals paid		818,348				47,301				865,649
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		818,348				47,301				865,649
19. Unpaid Dec. 31, current year (16+17-18.6)		77,212				19,890				97,102
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,251	523,434,173		(a)	1	17,086,022			4,252	540,520,195
21. Issued during year	31	2,146,542							31	2,146,542
22. Other changes to in force (Net)	(326)	(48,333,342)				(3,276,264)			(326)	(51,609,605)
23. In force December 31 of current year	3,956	477,247,374		(a)	1	13,809,758			3,957	491,057,132

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	167,019	167,451		214,270	185,508
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,807	3,948		23,763	23,763
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	275	266			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	4,082	4,215		23,763	23,763
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	171,101	171,665		238,033	209,271

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 19 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	50,317,121		4,627,212		54,944,333
2. Annuity considerations	7,396,061		33,485,546		40,881,607
3. Deposit-type contract funds	150,000	XXX		XXX	150,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	57,863,182		38,112,758		95,975,940
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	25,000,104		3,630,029		28,630,133
10. Matured endowments	231,258				231,258
11. Annuity benefits	34,066,949		32,436,546		66,503,495
12. Surrender values and withdrawals for life contracts	44,842,812		90,248,068		135,090,880
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	56,597				56,597
15. Totals	104,197,721		126,314,642		230,512,363
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		2,013,152				322,095				2,335,247
17. Incurred during current year		25,179,063				3,706,786				28,885,849
Settled during current year:										
18.1 By payment in full		25,231,362				3,630,029				28,861,391
18.2 By payment on compromised claims										
18.3 Totals paid		25,231,362				3,630,029				28,861,391
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		25,231,362				3,630,029				28,861,391
19. Unpaid Dec. 31, current year (16+17-18.6)		1,960,853				398,852				2,359,706
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	86,300	9,238,286,176		(a)	11	300,154,491			86,311	9,538,440,667
21. Issued during year	232	16,765,926							232	16,765,926
22. Other changes to in force (Net)	(4,903)	(599,596,789)				(34,002,866)			(4,903)	(633,599,656)
23. In force December 31 of current year	81,629	8,655,455,312		(a)	11	266,151,625			81,640	8,921,606,937

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,693,463	1,687,272		1,404,810	1,495,683
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	8,368	8,430		15,434	6,471
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,620	2,557			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	10,989	10,987		15,434	6,471
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,704,452	1,698,259		1,420,245	1,502,154

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 735 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	21,482,557		1,222,933		22,705,490
2. Annuity considerations	4,446,371		8,873,157		13,319,529
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	25,928,928		10,096,090		36,025,018
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,556,061		829,279		8,385,340
10. Matured endowments	32,083				32,083
11. Annuity benefits	8,132,539		9,137,384		17,269,923
12. Surrender values and withdrawals for life contracts	17,007,282		20,272,589		37,279,871
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	32,307				32,307
15. Totals	32,760,273		30,239,252		62,999,525
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		625,316				173,276				798,592
17. Incurred during current year		8,148,623				795,049				8,943,672
Settled during current year:										
18.1 By payment in full		7,588,144				829,279				8,417,423
18.2 By payment on compromised claims										
18.3 Totals paid		7,588,144				829,279				8,417,423
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		7,588,144				829,279				8,417,423
19. Unpaid Dec. 31, current year (16+17-18.6)		1,185,795				139,046				1,324,841
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	27,838	2,543,864,563		(a)	1	108,394,570			27,839	2,652,259,132
21. Issued during year	224	16,585,725							224	16,585,725
22. Other changes to in force (Net)	(1,763)	(193,053,980)				(13,246,686)			(1,763)	(206,300,666)
23. In force December 31 of current year	26,299	2,367,396,308		(a)	1	95,147,884			26,300	2,462,544,191

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	782,150	779,713		830,096	990,879
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	789	782			(682)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,457	1,408			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,246	2,190			(682)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	784,397	781,903		830,096	990,198

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 276 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,501,406		415,116		2,916,522
2. Annuity considerations	1,053,341		3,042,394		4,095,735
3. Deposit-type contract funds	15,661	XXX		XXX	15,661
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,570,408		3,457,510		7,027,918
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,170,718		222,387		1,393,104
10. Matured endowments					
11. Annuity benefits	2,911,882		6,230,183		9,142,065
12. Surrender values and withdrawals for life contracts	4,656,435		9,512,204		14,168,638
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,446				5,446
15. Totals	8,744,480		15,964,773		24,709,253
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		(5,037)				40,906				35,869
17. Incurred during current year		1,236,397				246,998				1,483,395
Settled during current year:										
18.1 By payment in full		1,170,718				222,387				1,393,104
18.2 By payment on compromised claims										
18.3 Totals paid		1,170,718				222,387				1,393,104
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,170,718				222,387				1,393,104
19. Unpaid Dec. 31, current year (16+17-18.6)		60,643				65,517				126,160
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,427	378,659,742		(a)	1	50,178,585			4,428	428,838,327
21. Issued during year	23	1,447,028							23	1,447,028
22. Other changes to in force (Net)	(206)	(19,820,458)				(4,690,295)			(206)	(24,510,753)
23. In force December 31 of current year	4,244	360,286,312		(a)	1	45,488,290			4,245	405,774,602

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	226,389	227,300		201,760	306,665
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	317	354			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	301	300			
25.5 All other (b)	113	113			
25.6 Totals (Sum of Lines 25.1 to 25.5)	731	766			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	227,121	228,066		201,760	306,665

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 161 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,633,978		531,216		3,165,195
2. Annuity considerations	344,381		1,633,551		1,977,932
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,978,360		2,164,767		5,143,127
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,612,962		282,955		1,895,917
10. Matured endowments	3,496				3,496
11. Annuity benefits	1,954,624		4,294,275		6,248,899
12. Surrender values and withdrawals for life contracts	4,561,088		9,515,832		14,076,920
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,350				5,350
15. Totals	8,137,520		14,093,061		22,230,582
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		44,325				37,649				81,974
17. Incurred during current year		1,673,476				313,576				1,987,052
Settled during current year:										
18.1 By payment in full		1,616,458				282,955				1,899,413
18.2 By payment on compromised claims										
18.3 Totals paid		1,616,458				282,955				1,899,413
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,616,458				282,955				1,899,413
19. Unpaid Dec. 31, current year (16+17-18.6)		101,342				68,271				169,613
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,326	653,724,659		(a)	1	45,163,678			6,327	698,888,338
21. Issued during year	3	231,500							3	231,500
22. Other changes to in force (Net)	(381)	(56,466,647)				(4,709,136)			(381)	(61,175,783)
23. In force December 31 of current year	5,948	597,489,512		(a)	1	40,454,542			5,949	637,944,055

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	348,579	350,404		362,648	293,878
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		7			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,086	1,078			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	1,086	1,085			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	349,665	351,489		362,648	293,878

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 134 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,216,207		1,310,479		15,526,686
2. Annuity considerations	7,617,912		3,078,239		10,696,151
3. Deposit-type contract funds	19,493	XXX		XXX	19,493
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,853,612		4,388,719		26,242,330
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,945,991		969,514		6,915,505
10. Matured endowments	30,409				30,409
11. Annuity benefits	7,586,137		9,228,912		16,815,049
12. Surrender values and withdrawals for life contracts	16,348,303		17,696,004		34,044,307
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	44,108				44,108
15. Totals	29,954,948		27,894,430		57,849,379
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		761,930				173,322				935,252
17. Incurred during current year		6,118,774				970,857				7,089,631
Settled during current year:										
18.1 By payment in full		5,976,400				969,514				6,945,914
18.2 By payment on compromised claims										
18.3 Totals paid		5,976,400				969,514				6,945,914
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		5,976,400				969,514				6,945,914
19. Unpaid Dec. 31, current year (16+17-18.6)		904,303				174,665				1,078,968
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,266	1,382,191,875		(a)	1	115,455,183			15,267	1,497,647,057
21. Issued during year	189	13,458,169							189	13,458,169
22. Other changes to in force (Net)	(891)	(101,048,827)				(11,893,229)			(891)	(112,942,056)
23. In force December 31 of current year	14,564	1,294,601,217		(a)	1	103,561,954			14,565	1,398,163,171

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	737,556	739,028		520,188	272,222
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	806	846			(1,908)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,279	1,243			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,084	2,089			(1,908)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	739,640	741,117		520,188	270,313

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 342 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,653,105		1,196,939		15,850,044
2. Annuity considerations	9,567,567		5,880		9,573,447
3. Deposit-type contract funds	734,130	XXX		XXX	734,130
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	24,954,802		1,202,819		26,157,621
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,396,335		460,119		7,856,455
10. Matured endowments	47,130				47,130
11. Annuity benefits	5,405,098		9,425,216		14,830,314
12. Surrender values and withdrawals for life contracts	14,268,067		4,900,041		19,168,108
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	55,280				55,280
15. Totals	27,171,910		14,785,377		41,957,287
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,080,005		315,048		120,479				1,515,532
17. Incurred during current year		7,756,155				598,712				8,354,867
Settled during current year:										
18.1 By payment in full		7,443,465				460,119				7,903,584
18.2 By payment on compromised claims										
18.3 Totals paid		7,443,465				460,119				7,903,584
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		7,443,465				460,119				7,903,584
19. Unpaid Dec. 31, current year (16+17-18.6)		1,392,695		315,048		259,072				1,966,815
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	32,146	2,817,355,453		(a)	1	128,800,641			32,147	2,946,156,093
21. Issued during year	23	1,610,882							23	1,610,882
22. Other changes to in force (Net)	(1,718)	(206,204,326)				(13,683,563)			(1,718)	(219,887,889)
23. In force December 31 of current year	30,451	2,612,762,008		(a)	1	115,117,077			30,452	2,727,879,086

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	817,334	822,041		957,898	395,032
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	281	285			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,094	3,997			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	4,375	4,282			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	821,709	826,323		957,898	395,032

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 206 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,845,993		21,507		1,867,500
2. Annuity considerations	888,315				888,315
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,734,308		21,507		2,755,815
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	426,594		9,209		435,803
10. Matured endowments	130				130
11. Annuity benefits	355,662		724,111		1,079,773
12. Surrender values and withdrawals for life contracts	5,166,858		310,428		5,477,286
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,959				1,959
15. Totals	5,951,202		1,043,748		6,994,950
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		42,120				1,392				43,512
17. Incurred during current year		420,775				8,601				429,376
Settled during current year:										
18.1 By payment in full		426,724				9,209				435,933
18.2 By payment on compromised claims										
18.3 Totals paid		426,724				9,209				435,933
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		426,724				9,209				435,933
19. Unpaid Dec. 31, current year (16+17-18.6)		36,171				784				36,955
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,093	451,964,585		(a)	1	565,900			4,094	452,530,485
21. Issued during year										
22. Other changes to in force (Net)	(258)	(22,670,288)				(21,900)			(258)	(22,692,188)
23. In force December 31 of current year	3,835	429,294,297		(a)	1	544,000			3,836	429,838,297

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	84,668	85,421		11,517	12,861
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	575	575			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	582	570			
25.5 All other (b)	12,673	13,584			(5,119)
25.6 Totals (Sum of Lines 25.1 to 25.5)	13,829	14,729			(5,119)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	98,497	100,150		11,517	7,742

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 40 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,642,175		1,057,799		17,699,975
2. Annuity considerations	10,168,314		281,544		10,449,858
3. Deposit-type contract funds	15,000	XXX		XXX	15,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	26,825,489		1,339,343		28,164,833
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,614,467		829,725		10,444,192
10. Matured endowments	33,204				33,204
11. Annuity benefits	31,765,542		5,641,515		37,407,057
12. Surrender values and withdrawals for life contracts	42,059,060		3,245,037		45,304,097
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	26,358				26,358
15. Totals	83,498,632		9,716,277		93,214,908
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		722,815				73,231				796,047
17. Incurred during current year		9,960,660				945,538				10,906,197
Settled during current year:										
18.1 By payment in full		9,647,672				829,725				10,477,397
18.2 By payment on compromised claims										
18.3 Totals paid		9,647,672				829,725				10,477,397
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		9,647,672				829,725				10,477,397
19. Unpaid Dec. 31, current year (16+17-18.6)		1,035,803				189,044				1,224,848
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	29,254	3,018,288,908		(a)	1	120,347,771			29,255	3,138,636,679
21. Issued during year	78	5,787,882							78	5,787,882
22. Other changes to in force (Net)	(1,646)	(177,279,736)				(15,362,405)			(1,646)	(192,642,141)
23. In force December 31 of current year	27,686	2,846,797,054		(a)	1	104,985,366			27,687	2,951,782,420

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	647,240	652,614		515,362	604,678
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,863	1,882			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,048	986			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,911	2,868			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	650,151	655,482		515,362	604,678

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....138.....



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,962,739		1,402,600		4,365,339
2. Annuity considerations	7,088,903		564,152		7,653,055
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,051,641		1,966,752		12,018,394
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	756,151		967,880		1,724,030
10. Matured endowments	26,549				26,549
11. Annuity benefits	5,099,555		10,504,809		15,604,364
12. Surrender values and withdrawals for life contracts	17,092,057		11,139,656		28,231,713
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,466				9,466
15. Totals	22,983,777		22,612,345		45,596,122
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		19,266				218,159				237,425
17. Incurred during current year		862,357				961,934				1,824,291
Settled during current year:										
18.1 By payment in full		782,699				967,880				1,750,579
18.2 By payment on compromised claims										
18.3 Totals paid		782,699				967,880				1,750,579
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		782,699				967,880				1,750,579
19. Unpaid Dec. 31, current year (16+17-18.6)		98,924				212,213				311,137
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,351	345,412,343		(a)	1	125,571,221			5,352	470,983,564
21. Issued during year	16	1,797,233							16	1,797,233
22. Other changes to in force (Net)	(159)	14,113,130				(16,422,746)			(159)	(2,309,616)
23. In force December 31 of current year	5,208	361,322,706		(a)	1	109,148,475			5,209	470,471,181

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	825,210	830,012		370,454	278,452
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	889	927			(1,500)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,136	1,106			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,025	2,033			(1,500)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	827,234	832,045		370,454	276,952

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 410 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	29,345,124		1,050,739		30,395,862
2. Annuity considerations	35,699,722		290,753		35,990,475
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	65,044,846		1,341,492		66,386,338
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,557,964		860,913		12,418,877
10. Matured endowments	50,740				50,740
11. Annuity benefits	28,209,077		12,208,214		40,417,291
12. Surrender values and withdrawals for life contracts	84,953,673		21,598,591		106,552,265
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,826				45,826
15. Totals	124,817,281		34,667,718		159,484,999
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,261,908		22,356		173,198				1,457,461
17. Incurred during current year		11,468,030				812,559				12,280,589
Settled during current year:										
18.1 By payment in full		11,608,704				860,913				12,469,617
18.2 By payment on compromised claims										
18.3 Totals paid		11,608,704				860,913				12,469,617
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		11,608,704				860,913				12,469,617
19. Unpaid Dec. 31, current year (16+17-18.6)		1,121,234		22,356		124,844				1,268,434
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	40,456	4,149,624,984		(a)	1	93,669,206			40,457	4,243,294,190
21. Issued during year	313	21,625,681							313	21,625,681
22. Other changes to in force (Net)	(2,957)	(357,310,425)				(12,900,458)			(2,957)	(370,210,883)
23. In force December 31 of current year	37,812	3,813,940,240		(a)	1	80,768,748			37,813	3,894,708,988

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	964,488	960,516		880,764	352,623
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,679	1,703		53,764	50,271
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,393	1,404			
25.5 All other (b)	(23)	(12)			
25.6 Totals (Sum of Lines 25.1 to 25.5)	3,049	3,096		53,764	50,271
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	967,537	963,612		934,528	402,894

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 398 .

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,119,081		74,035		5,193,116
2. Annuity considerations	17,080,171		10,165,661		27,245,832
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	22,199,252		10,239,696		32,438,948
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,544,213		95,541		2,639,754
10. Matured endowments	12,101				12,101
11. Annuity benefits	15,266,465		7,332,574		22,599,038
12. Surrender values and withdrawals for life contracts	39,005,908		3,036,499		42,042,407
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,454				3,454
15. Totals	56,832,141		10,464,614		67,296,755
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		286,662				5,535				292,197
17. Incurred during current year		2,440,828				98,318				2,539,146
Settled during current year:										
18.1 By payment in full		2,556,314				95,541				2,651,856
18.2 By payment on compromised claims										
18.3 Totals paid		2,556,314				95,541				2,651,856
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		2,556,314				95,541				2,651,856
19. Unpaid Dec. 31, current year (16+17-18.6)		171,175				8,312				179,487
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,804	1,211,094,682		(a)	1	6,538,305			11,805	1,217,632,987
21. Issued during year	17	1,166,473							17	1,166,473
22. Other changes to in force (Net)	(955)	(96,607,606)				(767,072)			(955)	(97,374,678)
23. In force December 31 of current year	10,866	1,115,653,549		(a)	1	5,771,233			10,867	1,121,424,782

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	182,158	182,891		231,275	260,307
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	269,891	277,607		185,000	134,285
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	657	637			
25.5 All other (b)	26,008	28,841		2,638	(977)
25.6 Totals (Sum of Lines 25.1 to 25.5)	296,556	307,085		187,638	133,308
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	478,714	489,975		418,912	393,615

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 27 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,883,110		728,589		5,611,700
2. Annuity considerations	211,622		1,927,981		2,139,603
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,094,733		2,656,570		7,751,303
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,849,464		588,418		4,437,882
10. Matured endowments	20,762				20,762
11. Annuity benefits	1,155,364		2,232,057		3,387,421
12. Surrender values and withdrawals for life contracts	9,147,635		13,039,480		22,187,115
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,485				25,485
15. Totals	14,198,711		15,859,955		30,058,666
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		594,739				70,288				665,027
17. Incurred during current year		3,570,123				627,105				4,197,228
Settled during current year:										
18.1 By payment in full		3,870,227				588,418				4,458,645
18.2 By payment on compromised claims										
18.3 Totals paid		3,870,227				588,418				4,458,645
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,870,227				588,418				4,458,645
19. Unpaid Dec. 31, current year (16+17-18.6)		294,635				108,975				403,610
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,982	938,383,488		(a)	1	69,470,629			10,983	1,007,854,117
21. Issued during year	7	421,703							7	421,703
22. Other changes to in force (Net)	(505)	(53,003,489)				(7,695,414)			(505)	(60,698,903)
23. In force December 31 of current year	10,484	885,801,702		(a)	1	61,775,215			10,485	947,576,917

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	493,573	495,924		623,643	597,204
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	420	428			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,489	3,374			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	3,909	3,801			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	497,482	499,726		623,643	597,204

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 313 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,931,405		1,047,396		8,978,801
2. Annuity considerations	2,074,813		4,128,416		6,203,229
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,006,219		5,175,811		15,182,030
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,052,802		1,029,585		6,082,387
10. Matured endowments	11,480				11,480
11. Annuity benefits	7,928,193		16,736,468		24,664,660
12. Surrender values and withdrawals for life contracts	16,995,496		37,449,549		54,445,045
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,778				9,778
15. Totals	29,997,749		55,215,601		85,213,351
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		330,143				163,713				493,856
17. Incurred during current year		5,148,899				968,203				6,117,102
Settled during current year:										
18.1 By payment in full		5,064,283				1,029,585				6,093,867
18.2 By payment on compromised claims										
18.3 Totals paid		5,064,283				1,029,585				6,093,867
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		5,064,283				1,029,585				6,093,867
19. Unpaid Dec. 31, current year (16+17-18.6)		414,759				102,332				517,091
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,022	1,289,816,570		(a)	1	79,340,353			14,023	1,369,156,923
21. Issued during year	60	4,407,550							60	4,407,550
22. Other changes to in force (Net)	(782)	(74,796,167)				(8,295,949)			(782)	(83,092,116)
23. In force December 31 of current year	13,300	1,219,427,953		(a)	1	71,044,404			13,301	1,290,472,357

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	830,150	831,353		637,418	721,804
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	33	31			(5,368)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,098	4,043			
25.5 All other (b)	243	259			
25.6 Totals (Sum of Lines 25.1 to 25.5)	4,374	4,332			(5,368)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	834,524	835,685		637,418	716,437

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 265 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,574,713		21,675		1,596,389
2. Annuity considerations	170,854		313,146		483,999
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,745,567		334,821		2,080,388
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,239,559				1,239,559
10. Matured endowments	10,000				10,000
11. Annuity benefits	493,114		810,210		1,303,324
12. Surrender values and withdrawals for life contracts	1,471,289		1,982,483		3,453,771
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,580				8,580
15. Totals	3,222,542		2,792,692		6,015,235
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		169,636				8,694				178,331
17. Incurred during current year		1,135,155				(127)				1,135,029
Settled during current year:										
18.1 By payment in full		1,249,559								1,249,559
18.2 By payment on compromised claims										
18.3 Totals paid		1,249,559								1,249,559
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,249,559								1,249,559
19. Unpaid Dec. 31, current year (16+17-18.6)		55,232				8,568				63,800
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,614	290,870,402		(a)	1	836,061			2,615	291,706,463
21. Issued during year	4	492,161							4	492,161
22. Other changes to in force (Net)	(152)	(21,564,854)				(95,014)			(152)	(21,659,868)
23. In force December 31 of current year	2,466	269,797,709		(a)	1	741,047			2,467	270,538,756

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	135,506	135,435		89,050	85,098
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	187	193			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	387	389			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	574	582			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	136,080	136,018		89,050	85,098

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 66 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,093,042		252,878		2,345,920
2. Annuity considerations	52,408,901		772,988		53,181,889
3. Deposit-type contract funds	108,545,840	XXX		XXX	108,545,840
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	163,047,783		1,025,866		164,073,649
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,862,439		270,306		2,132,745
10. Matured endowments	23,808				23,808
11. Annuity benefits	143,198,290		3,816,066		147,014,356
12. Surrender values and withdrawals for life contracts	3,616,578		13,824,328		17,440,906
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	4,375				4,375
15. Totals	148,705,489		17,910,701		166,616,190
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		158,179				28,597				186,776
17. Incurred during current year		1,930,445				303,812				2,234,257
Settled during current year:										
18.1 By payment in full		1,886,247				270,306				2,156,553
18.2 By payment on compromised claims										
18.3 Totals paid		1,886,247				270,306				2,156,553
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,886,247				270,306				2,156,553
19. Unpaid Dec. 31, current year (16+17-18.6)		202,377				62,102				264,480
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,176	427,005,392		(a)	1	21,797,393			4,177	448,802,785
21. Issued during year	8	607,757							8	607,757
22. Other changes to in force (Net)	(268)	(31,097,533)				(2,286,185)			(268)	(33,383,718)
23. In force December 31 of current year	3,916	396,515,616		(a)	1	19,511,208			3,917	416,026,824

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	149,451	151,390		263,568	341,127
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	89	90			(682)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	378	372			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	467	463			(682)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	149,919	151,853		263,568	340,445

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 46 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,598,863		275,759		6,874,622
2. Annuity considerations	4,382,073		156,418		4,538,491
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,980,936		432,177		11,413,112
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,609,360		261,604		4,870,964
10. Matured endowments	26,472				26,472
11. Annuity benefits	4,136,195		2,905,252		7,041,447
12. Surrender values and withdrawals for life contracts	19,560,088		6,594,728		26,154,815
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,347				6,347
15. Totals	28,338,461		9,761,584		38,100,045
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,862,893				42,456				1,905,349
17. Incurred during current year		4,063,800				363,681				4,427,481
Settled during current year:										
18.1 By payment in full		4,635,832				261,604				4,897,436
18.2 By payment on compromised claims										
18.3 Totals paid		4,635,832				261,604				4,897,436
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		4,635,832				261,604				4,897,436
19. Unpaid Dec. 31, current year (16+17-18.6)		1,290,862				144,533				1,435,395
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,911	1,461,252,649		(a)	1	23,779,933			10,912	1,485,032,582
21. Issued during year	2	2,213,280							2	2,213,280
22. Other changes to in force (Net)	(826)	(135,573,135)				(3,972,727)			(826)	(139,545,862)
23. In force December 31 of current year	10,087	1,327,892,794		(a)	1	19,807,206			10,088	1,347,700,000

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	325,734	329,191		241,766	593,488
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	644	647			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,910	1,866			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,554	2,513			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	328,288	331,703		241,766	593,488

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 77 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,750,321		38,184		2,788,505
2. Annuity considerations	3,424,674		116,884		3,541,559
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,174,995		155,069		6,330,064
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,669,803		10,000		1,679,803
10. Matured endowments	5,000				5,000
11. Annuity benefits	1,380,633		1,902,552		3,283,185
12. Surrender values and withdrawals for life contracts	9,876,904		4,506,613		14,383,517
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,540				2,540
15. Totals	12,934,880		6,419,165		19,354,045
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		140,756				25,001				165,757
17. Incurred during current year		1,646,341				12,166				1,658,507
Settled during current year:										
18.1 By payment in full		1,674,803				10,000				1,684,803
18.2 By payment on compromised claims										
18.3 Totals paid		1,674,803				10,000				1,684,803
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,674,803				10,000				1,684,803
19. Unpaid Dec. 31, current year (16+17-18.6)		112,294				27,167				139,461
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,796	745,913,824		(a)	1	1,783,704			4,797	747,697,528
21. Issued during year	3	277,648							3	277,648
22. Other changes to in force (Net)	(314)	(37,421,199)				(279,243)			(314)	(37,700,442)
23. In force December 31 of current year	4,485	708,770,273		(a)	1	1,504,461			4,486	710,274,734

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	33,228	33,889		39,542	93,670
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	98,141	100,579			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	469	462			
25.5 All other (b)	16,450	17,531		2,175	2,391
25.6 Totals (Sum of Lines 25.1 to 25.5)	115,059	118,572		2,175	2,391
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	148,287	152,462		41,717	96,061

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 24 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,147,536		2,522,554		14,670,090
2. Annuity considerations	11,010,833		33,624,365		44,635,198
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	23,158,369		36,146,920		59,305,288
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,470,415		1,884,281		8,354,696
10. Matured endowments	94,805				94,805
11. Annuity benefits	62,849,169		34,094,549		96,943,718
12. Surrender values and withdrawals for life contracts	46,720,996		120,154,279		166,875,275
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	36,467				36,467
15. Totals	116,171,852		156,133,109		272,304,961
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		571,061				523,811				1,094,872
17. Incurred during current year		6,314,400				1,741,576				8,055,976
Settled during current year:										
18.1 By payment in full		6,565,220				1,884,281				8,449,501
18.2 By payment on compromised claims										
18.3 Totals paid		6,565,220				1,884,281				8,449,501
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		6,565,220				1,884,281				8,449,501
19. Unpaid Dec. 31, current year (16+17-18.6)		320,241				381,106				701,347
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22,282	1,913,706,469		(a)	1	278,159,121			22,283	2,191,865,590
21. Issued during year	77	5,746,755							77	5,746,755
22. Other changes to in force (Net)	(1,334)	(135,164,352)				(31,610,455)			(1,334)	(166,774,806)
23. In force December 31 of current year	21,025	1,784,288,872		(a)	1	246,548,667			21,026	2,030,837,539

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,973,219	1,982,594		1,435,629	1,415,046
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	408	415			(7,992)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,871	1,869			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,279	2,283			(7,992)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,975,498	1,984,878		1,435,629	1,407,054

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 569 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,637,873		370,916		5,008,789
2. Annuity considerations	239,748		911,363		1,151,112
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,877,621		1,282,279		6,159,900
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,115,932		239,363		3,355,296
10. Matured endowments	3,088				3,088
11. Annuity benefits	1,629,110		4,598,887		6,227,996
12. Surrender values and withdrawals for life contracts	3,290,501		5,190,023		8,480,524
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,643				12,643
15. Totals	8,051,273		10,028,273		18,079,547
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		172,916				73,356				246,272
17. Incurred during current year		3,175,869				229,431				3,405,300
Settled during current year:										
18.1 By payment in full		3,119,020				239,363				3,358,384
18.2 By payment on compromised claims										
18.3 Totals paid		3,119,020				239,363				3,358,384
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,119,020				239,363				3,358,384
19. Unpaid Dec. 31, current year (16+17-18.6)		229,765				63,424				293,189
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,134	851,710,205		(a)	1	35,808,771			8,135	887,518,977
21. Issued during year										
22. Other changes to in force (Net)	(557)	(69,516,347)				(4,729,215)			(557)	(74,245,562)
23. In force December 31 of current year	7,577	782,193,858		(a)	1	31,079,556			7,578	813,273,414

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	313,112	312,711		216,075	368,352
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	378	394			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,158	4,040			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	4,536	4,434			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	317,648	317,145		216,075	368,352

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....81.....

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,869,505		92,360		1,961,865
2. Annuity considerations	694,455		134,772		829,227
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,563,960		227,132		2,791,091
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	461,031		11,951		472,983
10. Matured endowments	13,964				13,964
11. Annuity benefits	5,109,817		11,517,429		16,627,246
12. Surrender values and withdrawals for life contracts	3,489,013		3,177,931		6,666,944
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,299				9,299
15. Totals	9,083,125		14,707,311		23,790,436
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		34,791				2,064				36,855
17. Incurred during current year		528,247				11,626				539,873
Settled during current year:										
18.1 By payment in full		474,996				11,951				486,947
18.2 By payment on compromised claims										
18.3 Totals paid		474,996				11,951				486,947
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		474,996				11,951				486,947
19. Unpaid Dec. 31, current year (16+17-18.6)		88,042				1,738				89,780
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,992	366,811,625		(a)	1	1,467,657			3,993	368,279,282
21. Issued during year										
22. Other changes to in force (Net)	(52)	25,346,390				(260,507)			(52)	25,085,883
23. In force December 31 of current year	3,940	392,158,015		(a)	1	1,207,150			3,941	393,365,165

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	641,744	644,487		329,813	276,658
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	864	921			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	23,873	23,000		10,000	15,723
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	24,738	23,921		10,000	15,723
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	666,481	668,408		339,813	292,381

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 167 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	19,685,672		139,582		19,825,253
2. Annuity considerations	11,652,795		123,528		11,776,323
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	31,338,467		263,110		31,601,577
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,783,589		131,633		9,915,222
10. Matured endowments	39,881				39,881
11. Annuity benefits	9,629,230		4,218,609		13,847,840
12. Surrender values and withdrawals for life contracts	42,707,865		3,290,402		45,998,267
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	54,338				54,338
15. Totals	62,214,903		7,640,645		69,855,548
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		956,090				52,951				1,009,041
17. Incurred during current year		10,038,825				106,099				10,144,924
Settled during current year:										
18.1 By payment in full		9,823,470				131,633				9,955,103
18.2 By payment on compromised claims										
18.3 Totals paid		9,823,470				131,633				9,955,103
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		9,823,470				131,633				9,955,103
19. Unpaid Dec. 31, current year (16+17-18.6)		1,171,444				27,417				1,198,862
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	41,224	3,993,642,475		(a)	1	16,101,732			41,225	4,009,744,207
21. Issued during year	23	2,060,360							23	2,060,360
22. Other changes to in force (Net)	(2,339)	(242,161,515)				2,933,543			(2,339)	(239,227,972)
23. In force December 31 of current year	38,908	3,753,541,320		(a)	1	19,035,275			38,909	3,772,576,595

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	223,547	220,209		204,516	110,446
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	913,170	941,744		342,368	324,323
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	8,789	8,459			
25.5 All other (b)	126	126			
25.6 Totals (Sum of Lines 25.1 to 25.5)	922,085	950,328		342,368	324,323
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,145,632	1,170,537		546,884	434,770

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 9 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	545,530		67,476		613,006
2. Annuity considerations	290,780		1,630,840		1,921,620
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	836,310		1,698,316		2,534,626
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	873,596		98,567		972,163
10. Matured endowments	11,431				11,431
11. Annuity benefits	865,634		850,799		1,716,433
12. Surrender values and withdrawals for life contracts	847,545		1,617,336		2,464,881
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	471				471
15. Totals	2,598,677		2,566,702		5,165,379
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		755,497				9,099				764,596
17. Incurred during current year		464,328				91,844				556,172
Settled during current year:										
18.1 By payment in full		885,026				98,567				983,594
18.2 By payment on compromised claims										
18.3 Totals paid		885,026				98,567				983,594
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		885,026				98,567				983,594
19. Unpaid Dec. 31, current year (16+17-18.6)		334,798				2,376				337,174
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	889	81,419,253		(a)	1	1,820,502			890	83,239,755
21. Issued during year	9	452,413							9	452,413
22. Other changes to in force (Net)	(35)	(421,283)				(170,905)			(35)	(592,188)
23. In force December 31 of current year	863	81,450,383		(a)	1	1,649,597			864	83,099,980

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	64,328	64,598		7,820	(64,444)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	89	90			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	185	177			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	274	267			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	64,602	64,865		7,820	(64,444)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 7 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	43,314,544		81,525		43,396,068
2. Annuity considerations	33,496,607		(24,218)		33,472,389
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	76,811,151		57,307		76,868,457
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	13,740,613		6,068		13,746,682
10. Matured endowments	73,068				73,068
11. Annuity benefits	33,460,787		7,107,306		40,568,093
12. Surrender values and withdrawals for life contracts	88,958,722		2,208,702		91,167,425
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	86,458				86,458
15. Totals	136,319,648		9,322,077		145,641,725
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		773,933				4,548				778,481
17. Incurred during current year		14,314,994				2,785				14,317,778
Settled during current year:										
18.1 By payment in full		13,813,681				6,068				13,819,749
18.2 By payment on compromised claims										
18.3 Totals paid		13,813,681				6,068				13,819,749
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		13,813,681				6,068				13,819,749
19. Unpaid Dec. 31, current year (16+17-18.6)		1,275,246				1,265				1,276,510
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	56,899	5,078,888,726		(a)	1	852,442			56,900	5,079,741,168
21. Issued during year	497	33,678,112							497	33,678,112
22. Other changes to in force (Net)	(3,336)	(338,183,451)				25,191			(3,336)	(338,158,260)
23. In force December 31 of current year	54,060	4,774,383,387		(a)	1	877,633			54,061	4,775,261,020

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,304,535	1,298,505		1,741,151	1,820,907
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,164	2,746		49,816	214,149
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,556	2,503			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	4,720	5,249		49,816	214,149
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,309,255	1,303,754		1,790,967	2,035,056

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....602.....

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,087,191		324,277		5,411,469
2. Annuity considerations	630,570		(315,273)		315,297
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,717,762		9,004		5,726,766
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,865,087		106,941		4,972,028
10. Matured endowments	14,971				14,971
11. Annuity benefits	2,861,028		5,162,480		8,023,508
12. Surrender values and withdrawals for life contracts	8,869,054		5,878,374		14,747,428
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,832				21,832
15. Totals	16,631,972		11,147,795		27,779,767
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		317,004				48,503				365,506
17. Incurred during current year		4,816,814				89,756				4,906,570
Settled during current year:										
18.1 By payment in full		4,880,058				106,941				4,986,999
18.2 By payment on compromised claims										
18.3 Totals paid		4,880,058				106,941				4,986,999
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		4,880,058				106,941				4,986,999
19. Unpaid Dec. 31, current year (16+17-18.6)		253,759				31,317				285,077
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,854	1,196,170,970		(a)	1	25,127,605			10,855	1,221,298,575
21. Issued during year	5	234,450							5	234,450
22. Other changes to in force (Net)	(649)	(83,626,284)				(3,384,264)			(649)	(87,010,548)
23. In force December 31 of current year	10,210	1,112,779,136		(a)	1	21,743,341			10,211	1,134,522,477

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	508,307	510,624		497,954	563,997
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	214	210			(1,789)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	7,104	6,934		30,000	47,168
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	7,318	7,143		30,000	45,379
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	515,625	517,768		527,954	609,377

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 110 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,687,019		50,807		7,737,826
2. Annuity considerations	1,913,335		5,000		1,918,335
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,600,354		55,807		9,656,161
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,665,792		5,014		3,670,806
10. Matured endowments	12,347				12,347
11. Annuity benefits	9,545,999		2,651,294		12,197,292
12. Surrender values and withdrawals for life contracts	23,255,220		2,437,759		25,692,979
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,177				15,177
15. Totals	36,494,535		5,094,066		41,588,601
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		359,309				1,518				360,827
17. Incurred during current year		3,822,294				3,821				3,826,115
Settled during current year:										
18.1 By payment in full		3,678,139				5,014				3,683,153
18.2 By payment on compromised claims										
18.3 Totals paid		3,678,139				5,014				3,683,153
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,678,139				5,014				3,683,153
19. Unpaid Dec. 31, current year (16+17-18.6)		503,464				325				503,789
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,852	1,714,323,061		(a)	1	234,673			14,853	1,714,557,734
21. Issued during year	20	2,484,548							20	2,484,548
22. Other changes to in force (Net)	(1,224)	(153,624,522)				(9,091)			(1,224)	(153,633,613)
23. In force December 31 of current year	13,648	1,563,183,088		(a)	1	225,582			13,649	1,563,408,670

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	96,176	96,662		50,923	52,441
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	262	244			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,661	5,437			(5,065)
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	5,923	5,681			(5,065)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	102,099	102,343		50,923	47,376

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 5 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	35,981,823		4,313,649		40,295,472
2. Annuity considerations	2,503,147		35,807,268		38,310,414
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	38,484,970		40,120,917		78,605,887
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	17,497,589		3,591,903		21,089,492
10. Matured endowments	111,144				111,144
11. Annuity benefits	68,812,042		64,693,105		133,505,147
12. Surrender values and withdrawals for life contracts	45,793,171		152,102,439		197,895,610
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	130,196				130,196
15. Totals	132,344,142		220,387,448		352,731,590
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		1,776,607				759,857				2,536,464
17. Incurred during current year		17,413,002				3,368,247				20,781,250
Settled during current year:										
18.1 By payment in full		17,608,733				3,591,903				21,200,637
18.2 By payment on compromised claims										
18.3 Totals paid		17,608,733				3,591,903				21,200,637
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		17,608,733				3,591,903				21,200,637
19. Unpaid Dec. 31, current year (16+17-18.6)		1,580,876				536,201				2,117,077
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	56,670	5,733,441,094		(a)	2	370,187,367			56,672	6,103,628,462
21. Issued during year	329	20,742,104							329	20,742,104
22. Other changes to in force (Net)	(3,016)	(389,648,146)				(38,871,210)			(3,016)	(428,519,356)
23. In force December 31 of current year	53,983	5,364,535,053		(a)	2	331,316,157			53,985	5,695,851,209

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,420,725	2,425,151		1,895,380	1,845,795
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	6,341	6,074			(11,587)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,327	1,276			
25.5 All other (b)	103	103			
25.6 Totals (Sum of Lines 25.1 to 25.5)	7,771	7,454			(11,587)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,428,496	2,432,604		1,895,380	1,834,208

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1,037 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,080,783		214,600		2,295,383
2. Annuity considerations	73,768		3,215,836		3,289,604
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,154,551		3,430,436		5,584,987
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,082,210		258,792		1,341,002
10. Matured endowments	12,066				12,066
11. Annuity benefits	932,583		5,134,130		6,066,713
12. Surrender values and withdrawals for life contracts	1,580,923		4,595,281		6,176,204
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,264				5,264
15. Totals	3,613,047		9,988,203		13,601,250
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		38,803				13,423				52,226
17. Incurred during current year		1,299,133				276,239				1,575,372
Settled during current year:										
18.1 By payment in full		1,094,277				258,792				1,353,069
18.2 By payment on compromised claims										
18.3 Totals paid		1,094,277				258,792				1,353,069
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,094,277				258,792				1,353,069
19. Unpaid Dec. 31, current year (16+17-18.6)		243,659				30,870				274,529
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,056	545,146,020		(a)	1	24,912,045			4,057	570,058,065
21. Issued during year	5	414,850							5	414,850
22. Other changes to in force (Net)	(275)	(41,509,103)				(3,479,126)			(275)	(44,988,229)
23. In force December 31 of current year	3,786	504,051,767		(a)	1	21,432,919			3,787	525,484,686

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	109,290	109,891		141,227	142,805
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		5			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	115			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	119	120			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	109,409	110,012		141,227	142,805

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 62 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,738,297		85,909		8,824,205
2. Annuity considerations	5,681,968		102,000		5,783,968
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,420,265		187,909		14,608,174
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,703,034		5,009		3,708,043
10. Matured endowments	20,972				20,972
11. Annuity benefits	5,939,725		4,910,037		10,849,762
12. Surrender values and withdrawals for life contracts	25,516,336		1,792,824		27,309,160
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,703				38,703
15. Totals	35,218,770		6,707,869		41,926,639
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		212,647				4,151				216,798
17. Incurred during current year		4,124,206				1,594				4,125,799
Settled during current year:										
18.1 By payment in full		3,724,006				5,009				3,729,015
18.2 By payment on compromised claims										
18.3 Totals paid		3,724,006				5,009				3,729,015
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,724,006				5,009				3,729,015
19. Unpaid Dec. 31, current year (16+17-18.6)		612,846				736				613,583
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,982	1,693,983,619		(a)	1	512,376			18,983	1,694,495,995
21. Issued during year	4	269,581							4	269,581
22. Other changes to in force (Net)	(897)	(92,268,411)				(1,569)			(897)	(92,269,980)
23. In force December 31 of current year	18,089	1,601,984,790		(a)	1	510,807			18,090	1,602,495,597

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	129,258	128,565		132,479	21,736
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	295,687	305,273		100,024	(75,892)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,835	2,709			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	298,522	307,982		100,024	(75,892)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	427,780	436,547		232,502	(54,156)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....8.....



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	388,443		166,287		554,730
2. Annuity considerations	2,568,011		32,027		2,600,039
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,956,455		198,314		3,154,769
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	193,900		72,109		266,009
10. Matured endowments	19				19
11. Annuity benefits	3,266,452		343,908		3,610,360
12. Surrender values and withdrawals for life contracts	3,510,515		680,020		4,190,535
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,680				7,680
15. Totals	6,978,566		1,096,037		8,074,603
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		6,340				19,392				25,732
17. Incurred during current year		194,856				75,305				270,162
Settled during current year:										
18.1 By payment in full		193,919				72,109				266,028
18.2 By payment on compromised claims										
18.3 Totals paid		193,919				72,109				266,028
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		193,919				72,109				266,028
19. Unpaid Dec. 31, current year (16+17-18.6)		7,277				22,588				29,865
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	960	93,907,552		(a)	1	14,125,985			961	108,033,537
21. Issued during year										
22. Other changes to in force (Net)	(51)	(7,540,351)				(1,220,484)			(51)	(8,760,835)
23. In force December 31 of current year	909	86,367,201		(a)	1	12,905,501			910	99,272,702

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	86,298	86,640		172,850	188,386
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	225	222			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	209	202			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	434	424			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	86,732	87,064		172,850	188,386

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 23 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,485,130		1,381,048		12,866,178
2. Annuity considerations	1,658,887		5,468,788		7,127,676
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,144,018		6,849,837		19,993,854
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,290,449		1,125,583		9,416,032
10. Matured endowments	65,409				65,409
11. Annuity benefits	3,907,658		10,161,378		14,069,036
12. Surrender values and withdrawals for life contracts	17,486,496		34,522,586		52,009,083
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,384				30,384
15. Totals	29,780,395		45,809,548		75,589,943
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		734,601				224,336				958,936
17. Incurred during current year		8,223,966				1,235,219				9,459,185
Settled during current year:										
18.1 By payment in full		8,355,857				1,125,583				9,481,441
18.2 By payment on compromised claims										
18.3 Totals paid		8,355,857				1,125,583				9,481,441
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		8,355,857				1,125,583				9,481,441
19. Unpaid Dec. 31, current year (16+17-18.6)		602,709				333,971				936,681
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,214	2,333,742,163		(a)	1	213,338,663			23,215	2,547,080,826
21. Issued during year	34	2,527,221							34	2,527,221
22. Other changes to in force (Net)	(1,379)	(157,943,637)				(15,139,976)			(1,379)	(173,083,613)
23. In force December 31 of current year	21,869	2,178,325,746		(a)	1	198,198,687			21,870	2,376,524,434

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	985,469	987,242		800,315	970,157
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	6,133	6,070		38,715	32,206
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,964	3,832			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	10,098	9,903		38,715	32,206
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	995,566	997,145		839,030	1,002,363

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 370 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	57,822,351		3,096,342		60,918,693
2. Annuity considerations	43,092,053		15,785		43,107,838
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	100,914,404		3,112,127		104,026,531
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	27,576,548		1,776,330		29,352,877
10. Matured endowments	125,452				125,452
11. Annuity benefits	37,719,339		15,684,672		53,404,011
12. Surrender values and withdrawals for life contracts	155,562,406		12,929,088		168,491,494
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	111,196				111,196
15. Totals	221,094,939		30,390,090		251,485,029
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		3,970,043				464,018				4,434,061
17. Incurred during current year		28,022,050				1,985,580				30,007,630
Settled during current year:										
18.1 By payment in full		27,701,999				1,776,330				29,478,329
18.2 By payment on compromised claims										
18.3 Totals paid		27,701,999				1,776,330				29,478,329
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		27,701,999				1,776,330				29,478,329
19. Unpaid Dec. 31, current year (16+17-18.6)		4,290,094				673,268				4,963,362
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	107,406	12,522,755,282		(a)	1	367,237,578			107,407	12,889,992,860
21. Issued during year	99	8,319,051							99	8,319,051
22. Other changes to in force (Net)	(6,287)	(860,438,042)				(37,615,937)			(6,287)	(898,053,979)
23. In force December 31 of current year	101,218	11,670,636,291		(a)	1	329,621,642			101,219	12,000,257,932

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,791,690	1,798,510		1,725,621	1,398,279
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,085	2,037			(13,530)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,016,396	986,725		649,074	666,242
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	1,018,480	988,763		649,074	652,712
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,810,170	2,787,273		2,374,694	2,050,991

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....514.....



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,402,082		61,026		4,463,109
2. Annuity considerations	4,419,032				4,419,032
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,821,115		61,026		8,882,141
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,780,470		25,002		1,805,472
10. Matured endowments	10,000				10,000
11. Annuity benefits	4,820,169		1,646,972		6,467,141
12. Surrender values and withdrawals for life contracts	10,904,193		1,857,661		12,761,854
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,283				3,283
15. Totals	17,518,116		3,529,635		21,047,751
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		147,124				2				147,126
17. Incurred during current year		1,958,978				31,904				1,990,882
Settled during current year:										
18.1 By payment in full		1,790,470				25,002				1,815,472
18.2 By payment on compromised claims										
18.3 Totals paid		1,790,470				25,002				1,815,472
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		1,790,470				25,002				1,815,472
19. Unpaid Dec. 31, current year (16+17-18.6)		315,632				6,904				322,535
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,401	1,445,006,911		(a)	1	5,370,822			8,402	1,450,377,733
21. Issued during year	3	957,500							3	957,500
22. Other changes to in force (Net)	(618)	(121,071,074)				(577,470)			(618)	(121,648,544)
23. In force December 31 of current year	7,786	1,324,893,337		(a)	1	4,793,352			7,787	1,329,686,689

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	146,398	147,102		387,070	455,378
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	4,965	4,874			(2,386)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,335	1,237			
25.5 All other (b)	3,107	3,107			
25.6 Totals (Sum of Lines 25.1 to 25.5)	9,407	9,218			(2,386)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	155,805	156,319		387,070	452,992

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....31 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	752,202		6,577		758,779
2. Annuity considerations	741,591				741,591
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,493,793		6,577		1,500,370
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	682,654				682,654
10. Matured endowments					
11. Annuity benefits	850,181		878,624		1,728,805
12. Surrender values and withdrawals for life contracts	3,290,462		196,136		3,486,598
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,055				2,055
15. Totals	4,825,351		1,074,760		5,900,111
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		110,322								110,322
17. Incurred during current year		888,463				133				888,596
Settled during current year:										
18.1 By payment in full		682,654								682,654
18.2 By payment on compromised claims										
18.3 Totals paid		682,654								682,654
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		682,654								682,654
19. Unpaid Dec. 31, current year (16+17-18.6)		316,132				133				316,265
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,894	153,210,337		(a)	1	94,372			1,895	153,304,709
21. Issued during year										
22. Other changes to in force (Net)	(101)	(6,601,460)				(1,968)			(101)	(6,603,428)
23. In force December 31 of current year	1,793	146,608,878		(a)	1	92,404			1,794	146,701,282

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	148,629	150,741		160,000	192,344
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	107	83			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	555	478			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	662	560			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	149,291	151,302		160,000	192,344

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 2 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,764,970		2,023,180		19,788,150
2. Annuity considerations	2,989,988		6,297,438		9,287,426
3. Deposit-type contract funds	76,653	XXX		XXX	76,653
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,831,611		8,320,618		29,152,229
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,789,607		1,017,239		7,806,846
10. Matured endowments	34,042				34,042
11. Annuity benefits	6,610,061		12,892,043		19,502,103
12. Surrender values and withdrawals for life contracts	17,159,035		28,657,383		45,816,418
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,260				42,260
15. Totals	30,635,005		42,566,665		73,201,670
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		764,289				308,442				1,072,731
17. Incurred during current year		6,911,403				994,581				7,905,984
Settled during current year:										
18.1 By payment in full		6,823,649				1,017,239				7,840,888
18.2 By payment on compromised claims										
18.3 Totals paid		6,823,649				1,017,239				7,840,888
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		6,823,649				1,017,239				7,840,888
19. Unpaid Dec. 31, current year (16+17-18.6)		852,042				285,785				1,137,827
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	36,237	3,612,714,303		(a)	1	189,884,779			36,238	3,802,599,082
21. Issued during year	20	1,753,461							20	1,753,461
22. Other changes to in force (Net)	(2,006)	(230,132,189)				(24,444,608)			(2,006)	(254,576,797)
23. In force December 31 of current year	34,251	3,384,335,574		(a)	1	165,440,171			34,252	3,549,775,745

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,681,409	1,697,185		1,047,408	998,289
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,682	2,692			(7,668)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,243	4,097			(9,523)
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	6,925	6,789			(17,191)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,688,334	1,703,974		1,047,408	981,098

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 690 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,774,199		415,088		13,189,287
2. Annuity considerations	707,320		115,040		822,360
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,481,519		530,128		14,011,647
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,016,173		105,805		6,121,978
10. Matured endowments	19,079				19,079
11. Annuity benefits	13,585,923		5,421,937		19,007,861
12. Surrender values and withdrawals for life contracts	22,548,289		5,427,114		27,975,403
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,455				25,455
15. Totals	42,194,920		10,954,856		53,149,777
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		732,411				48,391				780,802
17. Incurred during current year		5,920,187				130,106				6,050,294
Settled during current year:										
18.1 By payment in full		6,035,252				105,805				6,141,057
18.2 By payment on compromised claims										
18.3 Totals paid		6,035,252				105,805				6,141,057
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		6,035,252				105,805				6,141,057
19. Unpaid Dec. 31, current year (16+17-18.6)		617,346				72,692				690,038
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	25,933	2,973,239,880		(a)	1	50,927,620			25,934	3,024,167,500
21. Issued during year	14	1,057,620							14	1,057,620
22. Other changes to in force (Net)	(1,793)	(215,274,982)				(5,456,616)			(1,793)	(220,731,598)
23. In force December 31 of current year	24,154	2,759,022,518		(a)	1	45,471,004			24,155	2,804,493,522

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	295,993	296,593		186,297	306,112
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	599	579			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,005	1,970			
25.5 All other (b)	7,323	7,323			
25.6 Totals (Sum of Lines 25.1 to 25.5)	9,928	9,873			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	305,920	306,466		186,297	306,112

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 74 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,930,091		117,528		3,047,618
2. Annuity considerations	518,708		1,094,002		1,612,711
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,448,799		1,211,530		4,660,329
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,246,022		79,324		3,325,346
10. Matured endowments	8,371				8,371
11. Annuity benefits	1,145,668		2,150,470		3,296,138
12. Surrender values and withdrawals for life contracts	2,229,966		2,012,013		4,241,979
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,440				16,440
15. Totals	6,646,467		4,241,807		10,888,274
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		200,458				7,871				208,329
17. Incurred during current year		3,373,197				88,126				3,461,323
Settled during current year:										
18.1 By payment in full		3,254,393				79,324				3,333,717
18.2 By payment on compromised claims										
18.3 Totals paid		3,254,393				79,324				3,333,717
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,254,393				79,324				3,333,717
19. Unpaid Dec. 31, current year (16+17-18.6)		319,262				16,673				335,935
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,130	434,306,620		(a)	1	9,643,851			6,131	443,950,471
21. Issued during year	25	1,106,277							25	1,106,277
22. Other changes to in force (Net)	(342)	(24,612,761)				(845,173)			(342)	(25,457,934)
23. In force December 31 of current year	5,813	410,800,136		(a)	1	8,798,678			5,814	419,598,814

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	218,227	219,493		182,285	(46,963)
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	486	503			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	872	849			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	1,359	1,353			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	219,585	220,846		182,285	(46,963)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 51 .

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,747,959		966,263		6,714,222
2. Annuity considerations	4,310,933		23,949,058		28,259,991
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,058,892		24,915,321		34,974,213
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,236,492		606,854		3,843,346
10. Matured endowments	13,458				13,458
11. Annuity benefits	8,911,286		10,020,433		18,931,720
12. Surrender values and withdrawals for life contracts	21,204,990		32,406,068		53,611,058
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,595				15,595
15. Totals	33,381,821		43,033,355		76,415,176
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		103,895				166,222				270,117
17. Incurred during current year		3,322,948				597,107				3,920,055
Settled during current year:										
18.1 By payment in full		3,249,950				606,854				3,856,804
18.2 By payment on compromised claims										
18.3 Totals paid		3,249,950				606,854				3,856,804
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		3,249,950				606,854				3,856,804
19. Unpaid Dec. 31, current year (16+17-18.6)		176,894				156,474				333,368
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,583	1,041,439,628		(a)	1	83,168,141			12,584	1,124,607,769
21. Issued during year	50	2,861,045							50	2,861,045
22. Other changes to in force (Net)	(617)	(54,554,656)				(9,243,515)			(617)	(63,798,171)
23. In force December 31 of current year	12,016	989,746,018		(a)	1	73,924,626			12,017	1,063,670,644

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	508,430	509,381		356,226	197,176
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,267	1,314			(3,340)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,907	1,804			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	3,174	3,117			(3,340)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	511,604	512,498		356,226	193,836

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 292 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	670,764		147,632		818,396
2. Annuity considerations	20,440		29,000		49,440
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	691,204		176,632		867,836
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	570,007		19,259		589,266
10. Matured endowments					
11. Annuity benefits	335,578		1,356,335		1,691,913
12. Surrender values and withdrawals for life contracts	506,301		771,056		1,277,357
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	678				678
15. Totals	1,412,563		2,146,651		3,559,214
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		424,360				6,122				430,482
17. Incurred during current year		356,424				33,455				389,879
Settled during current year:										
18.1 By payment in full		570,007				19,259				589,266
18.2 By payment on compromised claims										
18.3 Totals paid		570,007				19,259				589,266
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		570,007				19,259				589,266
19. Unpaid Dec. 31, current year (16+17-18.6)		210,778				20,317				231,095
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,479	138,654,799		(a)	1	15,530,869			1,480	154,185,668
21. Issued during year										
22. Other changes to in force (Net)	(71)	(10,740,265)				(1,424,795)			(71)	(12,165,060)
23. In force December 31 of current year	1,408	127,914,534		(a)	1	14,106,074			1,409	142,020,608

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	88,657	89,095		142,577	135,396
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,060	2,962			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	160	158			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	3,220	3,120			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	91,877	92,215		142,577	135,396

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 22 .



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	390		552		942
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	390		552		942
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		5								5
17. Incurred during current year		(4)								(4)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	65,000		(a)					1	65,000
21. Issued during year										
22. Other changes to in force (Net)	(1)	(65,000)							(1)	(65,000)
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	162	150			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	87	87			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	87	87			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	248	237			

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,639		394		15,032
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,639		394		15,032
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	9,271				9,271
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	9,271				9,271
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		137								137
17. Incurred during current year		146								146
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		283								283
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19	2,036,448		(a)					19	2,036,448
21. Issued during year										
22. Other changes to in force (Net)	5	1,329,013							5	1,329,013
23. In force December 31 of current year	24	3,365,461		(a)					24	3,365,461

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	683	655			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	683	655			

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	40,440		10,072		50,512
2. Annuity considerations			2,200		2,200
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	40,440		12,272		52,712
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,000		5,141		7,141
10. Matured endowments					
11. Annuity benefits	14,865		1,314,001		1,328,867
12. Surrender values and withdrawals for life contracts	2,681,940		1,039,330		3,721,270
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,698,806		2,358,472		5,057,278
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		604								604
17. Incurred during current year		2,177				5,177				7,353
Settled during current year:										
18.1 By payment in full		2,000				5,141				7,141
18.2 By payment on compromised claims										
18.3 Totals paid		2,000				5,141				7,141
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		2,000				5,141				7,141
19. Unpaid Dec. 31, current year (16+17-18.6)		781				36				816
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	91	8,941,493		(a)	1	25,000			92	8,966,493
21. Issued during year										
22. Other changes to in force (Net)		319,234								319,234
23. In force December 31 of current year	91	9,260,727		(a)	1	25,000			92	9,285,727

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	13,628	13,582		3,995	5,251
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	261	255			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	261	255			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	13,889	13,837		3,995	5,251

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,276		568		20,844
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,276		568		20,844
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments	146				146
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	9,555		4,998		14,553
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	9,701		4,998		14,700
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		231								231
17. Incurred during current year		288								288
Settled during current year:										
18.1 By payment in full		146								146
18.2 By payment on compromised claims										
18.3 Totals paid		146								146
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		146								146
19. Unpaid Dec. 31, current year (16+17-18.6)		373								373
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	38	3,411,326		(a)					38	3,411,326
21. Issued during year										
22. Other changes to in force (Net)	5	1,008,346							5	1,008,346
23. In force December 31 of current year	43	4,419,672		(a)					43	4,419,672

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,918	3,759			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,918	3,759			

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,230				5,230
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,230				5,230
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		15								15
17. Incurred during current year		29								29
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		44								44
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	225,000		(a)					1	225,000
21. Issued during year										
22. Other changes to in force (Net)	1	300,000							1	300,000
23. In force December 31 of current year	2	525,000		(a)					2	525,000

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	64	64			
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	64	64			

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	54,465		4,685		59,150
2. Annuity considerations	3,238				3,238
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	57,703		4,685		62,388
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	108,922		532,721		641,643
12. Surrender values and withdrawals for life contracts	741,230		310,202		1,051,431
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,291				1,291
15. Totals	851,443		842,922		1,694,365
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		223								223
17. Incurred during current year		(31)								(31)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		192								192
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	48	3,297,097		(a)					48	3,297,097
21. Issued during year										
22. Other changes to in force (Net)	(9)	(1,019,723)							(9)	(1,019,723)
23. In force December 31 of current year	39	2,277,374		(a)					39	2,277,374

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	6,513	6,454		2,157	2,835
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	751	747			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	751	747			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	7,264	7,201		2,157	2,835

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alien: 001 DURING THE YEAR 2009

NAIC Group Code 0008 NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	474,520		10,322		484,842
2. Annuity considerations	1,931,698		41,826		1,973,524
3. Deposit-type contract funds	31,556,662	XXX		XXX	31,556,662
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	33,962,880		52,148		34,015,028
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments	790				790
11. Annuity benefits	6,671,962		782,545		7,454,507
12. Surrender values and withdrawals for life contracts	3,073,022		469,262		3,542,284
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,813				1,813
15. Totals	9,747,587		1,251,807		10,999,394
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		7,649								7,649
17. Incurred during current year		3,397				711				4,108
Settled during current year:										
18.1 By payment in full		790								790
18.2 By payment on compromised claims										
18.3 Totals paid		790								790
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		790								790
19. Unpaid Dec. 31, current year (16+17-18.6)		10,256				711				10,967
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,054	113,312,711		(a)	2	362,757			1,056	113,675,468
21. Issued during year										
22. Other changes to in force (Net)	(18)	8,412,211				130,826			(18)	8,543,037
23. In force December 31 of current year	1,036	121,724,922		(a)	2	493,583			1,038	122,218,505

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	15,230	15,554		1,764	1,764
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		10			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,075	2,075			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,075	2,085			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	17,305	17,639		1,764	1,764

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	474,520		10,322		484,842
2. Annuity considerations	1,931,698		41,826		1,973,524
3. Deposit-type contract funds	31,556,662	XXX		XXX	31,556,662
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	33,962,880		52,148		34,015,028
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments	790				790
11. Annuity benefits	6,671,962		782,545		7,454,507
12. Surrender values and withdrawals for life contracts	3,073,022		469,262		3,542,284
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,813				1,813
15. Totals	9,747,587		1,251,807		10,999,394
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		7,649								7,649
17. Incurred during current year		3,397				711				4,108
Settled during current year:										
18.1 By payment in full		790								790
18.2 By payment on compromised claims										
18.3 Totals paid		790								790
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		790								790
19. Unpaid Dec. 31, current year (16+17-18.6)		10,256				711				10,967
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,054	113,312,711		(a)	2	362,757			1,056	113,675,468
21. Issued during year										
22. Other changes to in force (Net)	(18)	8,412,211				130,826			(18)	8,543,037
23. In force December 31 of current year	1,036	121,724,922		(a)	2	493,583			1,038	122,218,505

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	15,230	15,554		1,764	1,764
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		10			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,075	2,075			
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,075	2,085			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	17,305	17,639		1,764	1,764

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



ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2009

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	639,127,534		46,068,512		685,196,046
2. Annuity considerations	432,632,254		276,310,933		708,943,188
3. Deposit-type contract funds	142,274,965	XXX	10,000	XXX	142,284,965
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,214,034,753		322,389,445		1,536,424,198
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	337,240,720		32,145,675		369,386,395
10. Matured endowments	1,813,990				1,813,990
11. Annuity benefits	724,580,134		523,369,496		1,247,949,630
12. Surrender values and withdrawals for life contracts	1,364,830,624		1,141,075,315		2,505,905,939
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,465,807				1,465,807
15. Totals	2,429,931,275		1,696,590,486		4,126,521,761
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		36,582,258		405,846		6,740,459				43,728,563
17. Incurred during current year		340,858,306				32,981,497				373,839,803
Settled during current year:										
18.1 By payment in full		339,054,710				32,145,675				371,200,385
18.2 By payment on compromised claims										
18.3 Totals paid		339,054,710				32,145,675				371,200,385
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements		339,054,710				32,145,675				371,200,385
19. Unpaid Dec. 31, current year (16+17-18.6)		38,385,854		405,846		7,576,281				46,367,981
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,128,802	122,832,073,127		(a)	65	4,531,920,693			1,128,867	127,363,993,820
21. Issued during year	2,734	201,452,165							2,734	201,452,165
22. Other changes to in force (Net)	(68,653)	(8,787,346,441)				(526,199,289)			(68,653)	(9,313,545,731)
23. In force December 31 of current year	1,062,883	114,246,178,850		(a)	65	4,005,721,404			1,062,948	118,251,900,254

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	39,049,486	39,243,007		33,571,578	33,165,345
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,677,234	1,726,090		932,706	999,716
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,230,632	1,195,554		736,615	717,585
25.5 All other (b)	66,347	71,201		4,813	(3,705)
25.6 Totals (Sum of Lines 25.1 to 25.5)	2,974,214	2,992,844		1,674,134	1,713,596
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	42,023,699	42,235,852		35,245,712	34,878,941

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....11,738 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			2,505,254	290,001,536			87	176,147	7,260,926	297,262,462
2.	Issued during year			2,734	201,452						201,452
3.	Reinsurance assumed			172,759	29,758,822				8,339	423,740	30,182,563
4.	Revived during year			2,005	350,254				5	386	350,640
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			177,498	30,310,528				8,344	424,126	30,734,655
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2,682,752	320,312,065			87	184,491	7,685,052	327,997,117
	Deductions during year:										
10.	Death			12,977	777,846			XXX	3,365	38,773	816,619
11.	Maturity			520	2,762			XXX			2,762
12.	Disability							XXX			
13.	Expiry			4,226	72,477				3	28	72,505
14.	Surrender			92,065	13,295,700				923	241,201	13,536,901
15.	Lapse			109,373	16,111,081				5,921	334,236	16,445,318
16.	Conversion			213	39,046			XXX	XXX	XXX	39,046
17.	Decreased (net)			2,494	1,265,793				9,388	308,638	1,574,431
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals, (Lines 10 to 19)			221,868	31,564,705				19,600	922,877	32,487,581
21.	In force end of year, (Line 9 minus Line 20)			2,460,884	288,747,360			87	164,891	6,762,175	295,509,535
22.	Reinsurance ceded end of year	XXX		XXX	111,882,840	XXX		XXX	XXX	3,191,167	115,074,007
23.	Line 21 minus Line 22	XXX		XXX	176,864,520	XXX	(b)	XXX	XXX	3,571,009	180,435,528
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	1,159
25.	Other paid-up insurance			105,195	2,550,270
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			29,366	1,829,182
28.	Term policies - other	9	1,056	1,057,325	137,979,424
29.	Other term insurance - decreasing	XXX		XXX	46,652
30.	Other term insurance	XXX	7,306	XXX	32,299,973
31.	Totals, Lines 27 to 30	9	8,362	1,086,691	172,155,232
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	25,218	239,016
34.	Totals, whole life and endowment	2,725	193,090	1,348,975	116,353,111
35.	Totals (Lines 31 to 34)	2,734	201,452	2,460,884	288,747,360

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	201,452		288,686,985	60,375
38.	Credit Life (Group and Individual)				
39.	Group			6,762,175	
40.	Totals (Lines 36 to 39)	201,452		295,449,160	60,375

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	12,429	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			223	1,133

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	7,734,084

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Commuted value as of issue for new business and as of last anniversary for in force, actual amount, or mean commuted value.

47.2 Commuted value as of issue for new business and end of year for in force; for each $5000 on insured, spouse $1000, children $2500.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			310,063	38,517,467			2,973	312,765
49.	Disability Income			4,616	510,889				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	314,679	(b) 39,028,356		(b)	2,973	(b) 312,765

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	29	384		
2.	Issued during year		6		
3.	Reinsurance assumed				
4.	Increased during year (net)		2		
5.	Total (Lines 1 to 4)	29	392		
	Deductions during year:				
6.	Decreased (net)	1	39		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	39		
9.	In force end of year	28	353		
10.	Amount on deposit	890	(a) 4,902,932		(a)
11.	Income now payable	23	13		
12.	Amount of income payable	(a) 117,908	(a) 42,696	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	62,737	472,077	441	266,897
2.	Issued during year	4,014	17,359		5,514
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	66,751	489,436	441	272,411
	Deductions during year:				
6.	Decreased (net)	3,560	45,804		28,515
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,560	45,804		28,515
9.	In force end of year	63,191	443,632	441	243,896
	Income now payable:				
10.	Amount of income payable	(a) 562,696,693	XXX	XXX	(a) 135,719,414
	Deferred fully paid:				
11.	Account balance	XXX	(a) 23,232,311,492	XXX	(a) 11,244,604,248
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 20,692,696	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	491,906	95,892,518			33,266	3,305,717
2.	Issued during year						
3.	Reinsurance assumed	29,755	18,737,053				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	521,661	XXX		XXX	33,266	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	126,858	XXX		XXX	4,014	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	126,858	XXX		XXX	4,014	XXX
10.	In force end of year	394,803	(a) 94,510,875		(a)	29,252	(a) 3,298,412

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3,008	2,789
2.	Issued during year	180	
3.	Reinsurance assumed		
4.	Increased during year (net)	99	
5.	Totals (Lines 1 to 4)	3,287	2,789
	Deductions During Year:		
6.	Decreased (net)	232	136
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	232	136
9.	In force end of year	3,055	2,653
10.	Amount of account balance	(a) 4,800,848,667	(a) 3,456,942

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(666,494,378)
2.	Current year's realized pre-tax capital gains/(losses) of $ (178,007,797) transferred into the reserve net of taxes of $ (15,907,084)	(162,100,713)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(35,611,625)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(864,206,716)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(324,189,920)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(540,016,796)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2009	(48,974,828)	(258,200,337)	(17,014,755)	(324,189,920)
2.	2010	(33,535,216)	1,564,335	(5,415,200)	(37,386,081)
3.	2011	(27,841,993)	12,249,309	(1,481,205)	(17,073,889)
4.	2012	(22,509,308)	18,357,372	(1,168,045)	(5,319,981)
5.	2013	(19,353,769)	25,478,390	(822,327)	5,302,294
6.	2014	(17,134,236)	32,743,235	(466,055)	15,142,944
7.	2015	(14,803,733)	34,138,619	(268,768)	19,066,118
8.	2016	(12,829,958)	28,777,989	(259,170)	15,688,861
9.	2017	(11,120,033)	23,483,927	(249,001)	12,114,893
10.	2018	(10,524,413)	17,463,907	(247,476)	6,692,018
11.	2019	(11,614,357)	10,981,475	(243,672)	(876,554)
12.	2020	(13,802,574)	6,899,325	(240,999)	(7,144,248)
13.	2021	(16,801,833)	5,071,316	(260,623)	(11,991,141)
14.	2022	(19,578,675)	3,067,966	(279,866)	(16,790,576)
15.	2023	(23,294,602)	1,148,195	(298,759)	(22,445,166)
16.	2024	(26,069,279)	(1,062,902)	(318,512)	(27,450,694)
17.	2025	(27,718,452)	(2,754,540)	(339,660)	(30,812,652)
18.	2026	(29,457,578)	(4,155,977)	(372,283)	(33,985,839)
19.	2027	(30,569,744)	(5,536,243)	(405,608)	(36,511,594)
20.	2028	(31,842,756)	(6,824,406)	(429,391)	(39,096,553)
21.	2029	(31,762,785)	(8,628,825)	(473,049)	(40,864,660)
22.	2030	(31,115,118)	(9,782,899)	(502,077)	(41,400,094)
23.	2031	(29,991,343)	(10,759,893)	(535,808)	(41,287,043)
24.	2032	(29,426,828)	(11,537,628)	(559,616)	(41,524,072)
25.	2033	(28,038,000)	(12,745,637)	(602,218)	(41,385,855)
26.	2034	(24,313,551)	(13,764,975)	(634,547)	(38,713,073)
27.	2035	(18,852,642)	(13,010,290)	(593,455)	(32,456,388)
28.	2036	(13,406,506)	(10,492,170)	(478,593)	(24,377,269)
29.	2037	(7,766,197)	(7,764,205)	(354,159)	(15,884,561)
30.	2038	(2,444,072)	(4,826,398)	(220,153)	(7,490,623)
31.	2039 and Later		(1,678,747)	(76,575)	(1,755,322)
32.	Total (Lines 1 to 31)	(666,494,378)	(162,100,713)	(35,611,625)	(864,206,716)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	100,000,000	87,795,246	187,795,246		10,618,640	10,618,640	198,413,886
2. Realized capital gains/(losses) net of taxes - General Account	(713,687,989)	(62,551,739)	(776,239,728)	(51,411,235)	(138,513,616)	(189,924,850)	(966,164,579)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(47,116,280)	(15,283,017)	(62,399,298)				(62,399,298)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	88,142,897	(42,631,608)	45,511,288	24,645,653	(112,912,693)	(88,267,040)	(42,755,751)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	80,173,020	(5,978,972)	74,194,049				74,194,049
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	100,131,453	22,357,279	122,488,732		1,044,073	1,044,073	123,532,805
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	(392,356,900)	(16,292,812)	(408,649,711)	(26,765,581)	(239,763,596)	(266,529,177)	(675,178,888)
9. Maximum reserve	444,879,659	66,373,172	511,252,831	7,551,576	191,321,811	198,873,387	710,126,218
10. Reserve objective	306,223,528	41,919,898	348,143,426	7,551,576	190,013,324	197,564,901	545,708,327
11. 20% of (Line 10 - Line 8)	139,716,086	11,642,542	151,358,628	6,863,431	85,955,384	92,818,816	244,177,443
12. Balance before transfers (Lines 8 + 11)	(252,640,814)	(4,650,270)	(257,291,084)	(19,902,150)	(153,808,212)	(173,710,362)	(431,001,445)
13. Transfers							XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	252,640,814	4,650,270	257,291,084	19,902,150	153,808,212	173,710,362	431,001,445
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)							

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,330,604,398	XXX	XXX	3,330,604,398	0.0000		0.0000		0.0000	
2.	1	Highest Quality	22,813,384,420	XXX	XXX	22,813,384,420	0.0004	9,125,354	0.0023	52,470,784	0.0030	68,440,153
3.	2	High Quality	13,296,794,358	XXX	XXX	13,296,794,358	0.0019	25,263,909	0.0058	77,121,407	0.0090	119,671,149
4.	3	Medium Quality	1,881,570,507	XXX	XXX	1,881,570,507	0.0093	17,498,606	0.0230	43,276,122	0.0340	63,973,397
5.	4	Low Quality	993,186,673	XXX	XXX	993,186,673	0.0213	21,154,876	0.0530	52,638,894	0.0750	74,489,000
6.	5	Lower Quality	582,094,458	XXX	XXX	582,094,458	0.0432	25,146,481	0.1100	64,030,390	0.1700	98,956,058
7.	6	In or Near Default	50,017,126	XXX	XXX	50,017,126	0.0000		0.2000	10,003,425	0.2000	10,003,425
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	42,947,651,939	XXX	XXX	42,947,651,939	XXX	98,189,225	XXX	299,541,022	XXX	435,533,183
		PREFERRED STOCK										
10.	1	Highest Quality	20,799,035	XXX	XXX	20,799,035	0.0004	8,320	0.0023	47,838	0.0030	62,397
11.	2	High Quality	24,096,540	XXX	XXX	24,096,540	0.0019	45,783	0.0058	139,760	0.0090	216,869
12.	3	Medium Quality	13,962,796	XXX	XXX	13,962,796	0.0093	129,854	0.0230	321,144	0.0340	474,735
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	550,223	XXX	XXX	550,223	0.0432	23,770	0.1100	60,525	0.1700	93,538
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16) (Page 2, Line 2.1, Net Admitted Asset)	59,408,593	XXX	XXX	59,408,593	XXX	207,727	XXX	569,267	XXX	847,539
		SHORT - TERM BONDS										
18.		Exempt Obligations	9,473,938	XXX	XXX	9,473,938	0.0000		0.0000		0.0000	
19.	1	Highest Quality	46,382,252	XXX	XXX	46,382,252	0.0004	18,553	0.0023	106,679	0.0030	139,147
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality	2,159,891	XXX	XXX	2,159,891	0.0213	46,006	0.0530	114,474	0.0750	161,992
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of lines 18 through 24)	58,016,080	XXX	XXX	58,016,080	XXX	64,559	XXX	221,153	XXX	301,139

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	381,470,500	XXX	XXX	381,470,500	0.0004	152,588	0.0023	877,382	0.0030	1,144,412
27.	1	Highest Quality	117,074,321	XXX	XXX	117,074,321	0.0004	46,830	0.0023	269,271	0.0030	351,223
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	498,544,821	XXX	XXX	498,544,821	XXX	199,418	XXX	1,146,653	XXX	1,495,634
34.		Total (Lines 9 + 17 + 25 + 33)	43,563,621,434	XXX	XXX	43,563,621,434	XXX	98,660,929	XXX	301,478,095	XXX	438,177,495
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
36.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39.		Commercial Mortgages - All Other	6,986,649,656		XXX	6,986,649,656	0.0032 (a)	22,357,279	0.0060 (a)	41,919,898	0.0095 (a)	66,373,172
40.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
41.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
46.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50) (Page 2, Line 3, Net Admitted Asset)	6,986,649,656		XXX	6,986,649,656	XXX	22,357,279	XXX	41,919,898	XXX	66,373,172
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Line 51 + 52)	6,986,649,656		XXX	6,986,649,656	XXX	22,357,279	XXX	41,919,898	XXX	66,373,172

(a) Times the company's Experience Adjustment Factor (EAF).

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

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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	17,537,858	XXX	XXX	17,537,858	0.0000		0.2000 (d)	3,507,572	0.2000 (d)	3,507,572
2.		Unaffiliated - Private	25,103,691	XXX	XXX	25,103,691	0.0000		0.1600	4,016,591	0.1600	4,016,591
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	854,083,160	XXX	XXX	854,083,160	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					(c)		(c)		(c)	
15.		Real Estate					(e)		(e)		(e)	
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	210,877	XXX	XXX	210,877	0.0000		0.1300	27,414	0.1300	27,414
17.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18.		Total Common Stock (Sum of Lines 1 through 17)(Page 2, Line 2.2, Net Admitted Asset)	896,935,586			896,935,586	XXX		XXX	7,551,576	XXX	7,551,576
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties					0.0000		0.0750		0.0750	
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
29.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30.		Total with Bond characteristics (Sum of Lines 23 through 29)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
32.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34.	4	Low Quality	11,760,529	XXX	XXX	11,760,529	0.0213	250,499	0.0530	623,308	0.0750	882,040
35.	5	Lower Quality	12,609,991	XXX	XXX	12,609,991	0.0432	544,752	0.1100	1,387,099	0.1700	2,143,699
36.	6	In or Near Default	6,510,718	XXX	XXX	6,510,718	0.0000		0.2000	1,302,144	0.2000	1,302,144
37.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38.		Total with Preferred Stock characteristics(Sum of Lines 31 through 37)	30,881,239	XXX	XXX	30,881,239	XXX	795,251	XXX	3,312,551	XXX	4,327,882
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other	54,301,292		XXX	54,301,292	0.0032 (a)	173,764	0.0060 (a)	325,808	0.0095 (a)	515,862
44.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	54,301,292		XXX	54,301,292	XXX	173,764	XXX	325,808	XXX	515,862

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (d)		0.1300 (d)	
57.		Unaffiliated Private	631,265,305	XXX	XXX	631,265,305	0.0000		0.1600	101,002,449	0.1600	101,002,449
58.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
60.		Affiliated Other – All Other	215,116,547	XXX	XXX	215,116,547	0.0000		0.1600	34,418,647	0.1600	34,418,647
61.		Total with Common Stock characteristics (Sum of Lines 56 through 60)	846,381,851	XXX	XXX	846,381,851	XXX		XXX	135,421,096	XXX	135,421,096
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties	178,660,065			178,660,065	0.0000		0.0750	13,399,505	0.0750	13,399,505
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)	178,660,065			178,660,065	XXX		XXX	13,399,505	XXX	13,399,505
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
68.		State Low Income Housing Tax Credit	1,881,094			1,881,094	0.0273	51,354	0.0600	112,866	0.0975	183,407
69.		All Other Low Income Housing Tax Credit	868,268			868,268	0.0273	23,704	0.0600	52,096	0.0975	84,656
70.		Total LIHTC	2,749,362			2,749,362	XXX	75,058	XXX	164,962	XXX	268,063
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets – Schedule BA	287,610,793	XXX		287,610,793	0.0000		0.1300	37,389,403	0.1300	37,389,403
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)	287,610,793	XXX		287,610,793	XXX		XXX	37,389,403	XXX	37,389,403
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	1,400,584,602			1,400,584,602	XXX	1,044,073	XXX	190,013,324	XXX	191,321,811

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
			BELLSOUTH CORP due 9/20/2011, CDS attached to Cash Security-JPMCC 2003-					
079860A@1	R		CB7, A4	1	5,014,894	2,006	11,534	15,045
079860A@1	CN	46625M-P2-9	JPMCC 2003-CB7, A4	1FE	5,014,894			
			ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-					
26056@CM6	R		PENNSYLVANIA COMWLTH FIN AUTH 2006 B	3	20,000,533	186,005	460,012	680,018
26056@CM6	CN	20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	20,000,533			
			ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-SANDVIK					
26056@CM6	R		AB UNSECURED NOTES 12 YEAR	3	27,691,980	257,535	636,916	941,527
26056@CM6	CN	W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	1	27,691,980			
			ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-SMUCKER					
26056@CM6	R		(J.M.) CO. (UNITED STATES) 15/10	3	17,307,487	160,960	398,072	588,455
26056@CM6	CN	832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10	1	17,307,487			
			PG 100 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO					
742718F#1	R			1Z	9,963,740	3,986	22,917	29,891
742718F#1	CN	742718-DM-8	PROCTER & GAMBLE CO	1FE	9,963,740			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-SWEDISH					
APPLIED	R		GOVERNMENT	1Z	7,537,041	3,015	17,335	22,611
APPLIED	CN	W9478G-PS-6	SWEDISH GOVERNMENT	1FE	7,537,041			
			IBM 100 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY					
APPLIED	R		CENTER SENIOR SECURED	2Z	20,000,000	38,000	116,000	180,000
APPLIED	CN	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	2FE	20,000,000			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-CORP					
APPLIED	R		ANDINA DE FOMENTO	1Z	38,506,529	15,403	88,565	115,520
APPLIED	CN	219868-BN-5	CORP ANDINA DE FOMENTO	1FE	38,506,529			
APPLIED	R		MUNICDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-KFW	1Z	46,534,757	18,614	107,030	139,604
APPLIED	CN	500769-DJ-0	KFW	1FE	46,534,757			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-LOCKHEED					
APPLIED	R		MARTIN CORP	1Z	6,800,524	2,720	15,641	20,402
APPLIED	CN	539830-AU-3	LOCKHEED MARTIN CORP	1FE	6,800,524			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-WBCMT					
APPLIED	R		2007-C30, AJ	3Z	15,852,888	147,432	364,616	538,998
APPLIED	CN	92978Q-AJ-6	WBCMT 2007-C30, AJ	3FE	15,852,888			
			MUNICDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-WEST					
APPLIED	R		VLY MSN CA CCD BABS 04C	1Z	21,428,571	8,571	49,286	64,286
APPLIED	CN	95640H-BV-9	WEST VLY MSN CA CCD BABS 04C	1FE	21,428,571			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL					
APPLIED	R			1Z	109,608,306	43,843	252,099	328,825
APPLIED	CN	46513E-GV-8	AID-ISRAEL	1	109,608,306			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL					
APPLIED	R			1Z	54,799,628	21,920	126,039	164,399
APPLIED	CN	46513E-JX-1	AID-ISRAEL	1	54,799,628			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-COLUMBUS					
APPLIED	R		OH G O VAR BABS 2009C	1Z	31,859,110	12,744	73,276	95,577
APPLIED	CN	199491-L5-8	COLUMBUS OH G O VAR BABS 2009C	1FE	31,859,110			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-JERSEY					
APPLIED	R		STREET CLO, CLASS A	1Z	24,982,082	9,993	57,459	74,946
APPLIED	CN	476759-AA-3	JERSEY STREET CLO, CLASS A	1FE	24,982,082			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-NORDIC					
APPLIED	R		INVESTMENT BANK	1Z	27,272,692	10,909	62,727	81,818
APPLIED	CN	65562Q-AF-2	NORDIC INVESTMENT BANK	1FE	27,272,692			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-ONTARIO					
APPLIED	R		(PROVINCE OF)	1Z	24,550,102	9,820	56,465	73,650
APPLIED	CN	683234-8D-3	ONTARIO (PROVINCE OF)	1FE	24,550,102			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-TEMASEK					
APPLIED	R		FINANCIAL I LTD	1Z	39,636,503	15,855	91,164	118,910
APPLIED	CN	87973R-AA-8	TEMASEK FINANCIAL I LTD	1FE	39,636,503			
APPLIED	R		BYD 500 due 12/20/2014, CDS attached to Cash Security-ROCHE HLDGS INC	1Z	1,665,168	666	3,830	4,996

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
APPLIED	CN	771196-AS-1	ROCHE HLDGS INC	1FE	1,665,168			
APPLIED	R		AMKR 500 due 12/20/2014, CDS attached to Cash Security-SOUTHERN CAL EDISON	1Z	2,158,788	864	4,965	6,476
APPLIED	CN	842400-FL-2	SOUTHERN CAL EDISON	1FE	2,158,788			
APPLIED	R		IRMD 500 due 12/20/2014, CDS attached to Cash Security-DUKE ENERGY OHIO INC	1Z	1,999,248	800	4,598	5,998
APPLIED	CN	26442E-AA-8	DUKE ENERGY OHIO INC	1FE	1,999,248			
APPLIED	R		MUNIGE-CAPCORP 100 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1Z	9,846,968	3,939	22,648	29,541
APPLIED	CN	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	1FE	9,846,968			
APPLIED	R		EP 500 due 12/20/2014, CDS attached to Cash Security-PHILIPS ELECTRONICS NV	1Z	1,967,242	787	4,525	5,902
APPLIED	CN	500472-AC-9	PHILIPS ELECTRONICS NV	1FE	1,967,242			
167484A*5	R		030,080,130,140,190 due 3/20/2010, CDS attached to Cash Security-FIRST TENNESSEE BANK	1	19,988,654	7,995	45,974	59,966
167484A*5	CN	337158-AD-1	FIRST TENNESSEE BANK	2FE	19,988,654			
205887X@6	R		CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2	10,037,979	19,072	58,220	90,342
205887X@6	CN	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	1FE	10,037,979			
20825CA*5	R		CONOCO PHILLIPS due 3/20/2012, CDS attached to Cash Security-ANGLO IRISH BANK CORP. SUB NTS SER A	1	10,000,000	4,000	23,000	30,000
20825CA*5	CN	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	2	10,000,000			
244217B@3	R		JOHN DEERE CAPITAL CORP due 6/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1	5,000,000	2,000	11,500	15,000
244217B@3	CN	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	2FE	5,000,000			
294549C*9	R		EQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security-L-3 COMMUNICATIONS CORP	2	9,964,880	18,933	57,796	89,684
294549C*9	CN	502413-AX-5	L-3 COMMUNICATIONS CORP	2FE	9,964,880			
30275#AA9	R		140,140,150,080,118 due 3/20/2010, CDS attached to Cash Security-ERIE CNTY NY TOBACCO ASSET SEC 05 E	1	9,901,364	3,961	22,773	29,704
30275#AA9	CN	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	2FE	9,901,364			
30275#AB7	R		CAT,DD,GD,GE,IBM due 3/20/2010, CDS attached to Cash Security-PRINCIPAL LIFE INC FNDG	1	14,987,475	5,995	34,471	44,962
30275#AB7	CN	74254P-AK-8	PRINCIPAL LIFE INC FNDG	1FE	14,987,475			
30275#AC5	R		PX,PG,APA,ED,AIG due 3/20/2010, CDS attached to Cash Security-MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000	6,000	34,500	45,000
30275#AC5	CN	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000			
30275#AD3	R		140,000,080,080, 116 10 due 3/20/2010, CDS attached to Cash Security-AEGIS GROUP PLC SER A SR UNSEC NTS	1	10,000,000	4,000	23,000	30,000
30275#AD3	CN	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	2	10,000,000			
30275#AE1	R		SO,BHI,BDX,TJX,COST due 6/20/2010, CDS attached to Cash Security-UTAH STATE RETIREMENT INV. FUND SER. A,	1	15,000,000	6,000	34,500	45,000
30275#AE1	CN	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	2	15,000,000			
30275#AF8	R		CVX,UPS,CLX,ADM, due 9/20/2010, CDS attached to Cash Security-SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	6,000	34,500	45,000
30275#AF8	CN	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000			
30275#AK7	R		FTD BASKET due 7/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	25,251,403	10,101	58,078	75,754
30275#AK7	CN	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	25,251,403			
30275#AK7	R		FTD BASKET due 7/20/2017, CDS attached to Cash Security-PHHMC 2007-2 A1	1	24,404,333	9,762	56,130	73,213
30275#AK7	CN	69337G-AA-1	PHHMC 2007-2 A1	1Z*	24,404,333			
30275#AK7	R		FTD BASKET due 7/20/2017, CDS attached to Cash Security-SOCIETE GENERALE	1	25,251,403	10,101	58,078	75,754
30275#AK7	CN	83367T-AA-7	SOCIETE GENERALE	1FE	25,251,403			
30275#AK7	R		FTD BASKET due 7/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1	25,251,403	10,101	58,078	75,754
30275#AK7	CN	08773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	25,251,403			

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
			GENERAL ELECTRIC CAPITA due 6/20/2010, CDS attached to Cash Security-					
369622@R7	R		CREDIT SUISSE NEW YORK	1	9,990,906	3,996	22,979	29,973
369622@R7	CN	225460-AA-5	CREDIT SUISSE NEW YORK	1FE	9,990,906			
			GENERAL MILLS INC due 9/20/2012, CDS attached to Cash Security-PRINCIPAL					
370334E@9	R		LIFE GLOBAL	2	10,166,080	19,316	58,963	91,495
370334E@9	CN	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	1FE	10,166,080			
			LOWES COMPANIES due 9/20/2014, CDS attached to Cash Security-RREEF AMERICA					
548661D*5	R		REIT II, 5.29% SR. NTS	1	5,369,821	2,148	12,351	16,109
548661D*5	CN	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,369,821			
			MBIA INSURANCE CORPORAT due 9/20/2012, CDS attached to Cash Security-					
55295*AC2	R		SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	4	10,000,000	213,000	530,000	750,000
55295*AC2	CN	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	2FE	10,000,000			
			MASCO CORP due 12/20/2010, CDS attached to Cash Security-SCHERING-PLOUGH					
574599C#1	R			3	5,293,871	49,233	121,759	179,992
574599C#1	CN	806605-AE-1	SCHERING-PLOUGH	1FE	5,293,871			
			PARKER HANNIFIN CORP due 9/20/2010, CDS attached to Cash Security-WAWA INC					
701094B@2	R		SR UNSEC. NTS	1	10,000,000	4,000	23,000	30,000
701094B@2	CN	94403*-AY-2	WAWA INC SR UNSEC. NTS	2FE	10,000,000			
			110,130,160,140, 100 due 3/20/2010, CDS attached to Cash Security-CLARK					
717880A*9	R		CNTY NV G O TRANSN BABS 09B-1	1	15,000,000	6,000	34,500	45,000
717880A*9	CN	180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	1FE	15,000,000			
			SOUTH CAROLINA ELECTRIC due 9/20/2010, CDS attached to Cash Security-					
837004D*8	R		NATIONAL CAPITAL TRST II	2	5,884,930	11,181	34,133	52,964
837004D*8	CN	635192-AA-5	NATIONAL CAPITAL TRST II	1FE	5,884,930			
			WASTE MANAGEMENT INC due 6/20/2010, CDS attached to Cash Security-JOHNSON					
94106LD*7	R		MATTHEY PLC (2006 TRANSACTION) 7	2	5,000,000	9,500	29,000	45,000
94106LD*7	CN	479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	1	5,000,000			
			CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-GOV'T					
62618#AL4	R		OF TRINIDAD AND TOBAGO CTL LEASE 1	2Z	15,045,554	28,587	87,264	135,410
62618#AL4	CN	P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	2	15,045,554			
			CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-					
62618#AL4	R		NORTHGROUP PFD CAP CORP	1Z	9,954,446	3,982	22,895	29,863
62618#AL4	CN	66644P-AA-5	NORTHGROUP PFD CAP CORP	1FE	9,954,446			
			WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART					
931142H#3	R		STORES INC	1Z	10,596,513	4,239	24,372	31,790
931142H#3	CN	931142-CM-3	WAL-MART STORES INC	1FE	10,596,513			
			CAT-FINSER 100 due 12/20/2014, CDS attached to Cash Security-CATERPILLAR					
14911RB*9	R		FIN SERV CRP	1Z	1,995,710	798	4,590	5,987
14911RB*9	CN	14912L-3U-3	CATERPILLAR FIN SERV CRP	1FE	1,995,710			
			CAT-FINSER 100 due 12/20/2014, CDS attached to Cash Security-CATERPILLAR					
14911RB*9	R		INC	1Z	7,115,974	2,846	16,367	21,348
14911RB*9	CN	149123-BL-4	CATERPILLAR INC	1FE	7,115,974			
			MMM 100 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET					
604059A#2	R		TRAN BABS 09	1Z	9,836,172	3,934	22,623	29,509
604059A#2	CN	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	1FE	9,836,172			
			CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-NORWEGIAN					
APPLIED	R		GOVERNMENT	1Z	18,399,035	7,360	42,318	55,197
APPLIED	CN	R63339-FS-0	NORWEGIAN GOVERNMENT	1FE	18,399,035			
0199999. Subtotal Default Component - Other Than Mortgage					1,903,345,374	1,470,524	4,745,433	6,702,164
0599999 - Total					1,903,345,374	1,470,524	4,745,433	6,702,164

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
796014671	774831659	CA	2008	945,000	487,500		Coverage Question
0199999. Death Claims - Ordinary				945,000	487,500		XXX
0599999. Death Claims - Disposed Of				945,000	487,500		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				945,000	487,500		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				945,000	487,500		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	82,342,290	XXX	2,672,740	XXX		XXX		XXX	45,055	XXX	79,588,970	XXX	35,526	XXX		XXX		XXX
2. Premiums earned	82,359,027	XXX	2,593,219	XXX		XXX		XXX	45,965	XXX	79,682,120	XXX	37,723	XXX		XXX		XXX
3. Incurred claims	35,720,917	43.4	7,345,742	283.3					78,504	170.8	28,330,634	35.6	5,279	14.0	(39,917)		675	
4. Cost containment expenses	78,392	0.1									78,392	0.1						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	35,799,309	43.5	7,345,742	283.3					78,504	170.8	28,409,026	35.7	5,279	14.0	(39,917)		675	
6. Increase in contract reserves	27,012,224	32.8	1,518,543	58.6					(21,340)	(46.4)	25,515,452	32.0	(430)	(1.1)				
7. Commissions (a)	(16,508,619)	(20.0)	(7,039,205)	(271.4)					692	1.5	(9,358,009)	(11.7)	169	0.4	(112,267)			
8. Other general insurance expenses	35,901,812	43.6	592,439	22.8					36,082	78.5	35,253,692	44.2	13,424	35.6	6,034		142	
9. Taxes, licenses and fees	4,308,541	5.2	720,542	27.8					364	0.8	3,474,560	4.4	694	1.8	111,706		674	
10. Total other expenses incurred	23,701,733	28.8	(5,726,224)	(220.8)					37,139	80.8	29,370,244	36.9	14,287	37.9	5,473		816	
11. Aggregate write-ins for deductions	(12,971)	0.0	(8,915)	(0.3)							(4,058)	0.0			1			
12. Gain from underwriting before dividends or refunds	(4,141,269)	(5.0)	(535,927)	(20.7)					(48,338)	(105.2)	(3,608,543)	(4.5)	18,587	49.3	34,443		(1,491)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(4,141,269)	(5.0)	(535,927)	(20.7)					(48,338)	(105.2)	(3,608,543)	(4.5)	18,587	49.3	34,443		(1,491)	
DETAILS OF WRITE-INS																		
1101. Mean reserve adjustment	(12,971)	(0.5)	(8,915)	(0.3)							(4,058)				1			
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)	(12,971)	0.0	(8,915)	(0.3)							(4,058)	0.0			1			

(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				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	7,543,857	805,092			3,656	6,730,379	4,731		
2. Advance premiums	1,151,234	7,255			132	1,142,550	1,297		
3. Reserve for rate credits									
4. Total premium reserves, current year	8,695,091	812,347			3,788	7,872,928	6,028		
5. Total premium reserves, prior year	8,711,828	732,826			4,698	7,966,079	8,225		
6. Increase in total premium reserves	(16,738)	79,521			(910)	(93,151)	(2,197)		
B. Contract Reserves:									
1. Additional reserves (a)	155,012,203	51,387,233			210,801	103,411,971	2,197		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	155,012,203	51,387,233			210,801	103,411,971	2,197		
4. Total contract reserves, prior year.	127,999,978	49,868,690			232,142	77,896,520	2,627		
5. Increase in contract reserves	27,012,224	1,518,543			(21,340)	25,515,452	(430)		
C. Claim Reserves and Liabilities:									
1. Total current year	28,497,154	15,037,852			84,739	13,318,624	10,964	44,976	
2. Total prior year	25,561,030	14,155,698			81,490	11,226,321	13,302	84,892	(675)
3. Increase	2,936,125	882,153			3,248	2,092,303	(2,338)	(39,917)	675

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	15,394,462	5,419,368			34,913	9,937,777	2,404		
1.2 On claims incurred during current year	17,390,330	1,044,220			40,343	16,300,554	5,213		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	10,554,654	8,379,557			2,082	2,123,162	4,877	44,976	
2.2 On claims incurred during current year	17,942,500	6,658,295			82,657	11,195,461	6,087		
3. Test:									
3.1 Lines 1.1 and 2.1	25,949,117	13,798,925			36,995	12,060,940	7,281	44,976	
3.2 Claim reserves and liabilities, December 31, prior year	25,561,030	14,155,698			81,490	11,226,321	13,302	84,892	(675)
3.3 Line 3.1 minus Line 3.2	388,087	(356,773)			(44,495)	834,619	(6,022)	(39,917)	675

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	79,607,638				49,447	79,522,665	35,526		
2. Premiums earned	79,704,254				50,357	79,616,174	37,723		
3. Incurred claims	27,961,762	31,050			88,313	27,837,120	5,279		
4. Commissions	(9,356,944)				885	(9,357,998)	169		
B. Reinsurance Ceded:									
1. Premiums written	39,363,202	36,439,346			4,392	1,621,709		1,231,282	66,473
2. Premiums earned	39,581,078	36,649,788			4,392	1,660,143		1,195,554	71,201
3. Incurred claims	27,119,784	25,850,653			9,809	506,201		757,502	(4,380)
4. Commissions	7,151,676	7,039,205			193	10		112,267	

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(244,250)		35,123,191	34,878,941
2. Beginning Claim Reserves and Liabilities	1,459,084		34,091,350	35,550,434
3. Ending Claim Reserves and Liabilities	1,200,298		33,983,365	35,183,663
4. Claims Paid	14,536		35,231,176	35,245,712
B. Assumed Reinsurance:				
5. Incurred Claims	1,055,578		26,906,184	27,961,762
6. Beginning Claim Reserves and Liabilities	281,568		10,864,407	11,145,974
7. Ending Claim Reserves and Liabilities	275,670		12,785,127	13,060,797
8. Claims Paid	1,061,475		24,985,464	26,046,940
C. Ceded Reinsurance:				
9. Incurred Claims	(248,977)		27,368,761	27,119,784
10. Beginning Claim Reserves and Liabilities	1,515,043		19,620,337	21,135,380
11. Ending Claim Reserves and Liabilities	1,266,066		18,481,239	19,747,305
12. Claims Paid			28,507,859	28,507,859
D. Net:				
13. Incurred Claims	1,060,305		34,660,613	35,720,918
14. Beginning Claim Reserves and Liabilities	225,609		25,335,420	25,561,029
15. Ending Claim Reserves and Liabilities	209,902		28,287,253	28,497,154
16. Claims Paid	1,076,011		31,708,781	32,784,793
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	1,060,305		34,739,005	35,799,310
18. Beginning Reserves and Liabilities	225,609		25,335,420	25,561,029
19. Ending Reserves and Liabilities	209,902		28,287,253	28,497,154
20. Paid Claims and Cost Containment Expenses	1,076,011		31,787,173	32,863,184

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	12/31/2001	Allstate Life Insurance of New York	Hauppauge, New York	OTH/I			3,406,505			
70874	36-2608394	01/01/1984	Allstate Life Insurance of New York	Hauppauge, New York	YRT/I	462,500,042	3,509,625	26,202,935	2,930,586		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	Jacksonville, Florida	ACO/I		42,124,597	293,143			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	Jacksonville, Florida	ACO/I		27,411,940				
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	Jacksonville, Florida	CO/G			31,096			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	Jacksonville, Florida	CO/I	415,409	147,420	25,468			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	Jacksonville, Florida	CO/I	1,874,004,627	157,780,499	13,961,204	2,134,873		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	Jacksonville, Florida	YRT/G	369,784,362		223,868	50,000		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	Jacksonville, Florida	YRT/I	12,396,746,893		33,372,103	10,565,623		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	Northbrook, Illinois	ACO/I		18,254,086	10,000	19,264		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	Northbrook, Illinois	CO/G	5,027,157	4,070,627	3,518	13,500		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	Northbrook, Illinois	CO/I	1,731,051	5,705,287		10,914		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	ACO/G		1,680,458,022	16,189,470	8,733		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	ACO/I		12,504,925,863	775,644,642	72,329		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	CO/G	1,603,076,570	99,715,863	19,857,965	313,302		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	CO/I	133,003,079,972	4,258,019,361	820,691,536	47,662,704		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	Lincoln, Nebraska	ACO/G		53,556	1,160			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	Lincoln, Nebraska	ACO/I		56,490,698	763,735			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	Lincoln, Nebraska	CO/G	135,309,268	4,844,401	165,536	133,426		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	Lincoln, Nebraska	CO/I	7,397,922,740	411,151,695	48,042,140	4,847,531		
0199999. General Account, Affiliates						157,249,598,091	19,274,663,541	1,758,886,024	68,762,784		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	ACO/G		19,346,296	11,100			
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	ACO/I		523,057				
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	Brighton, Michigan	ACO/G		2,001,354	3,009			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	Brighton, Michigan	ACO/I		177,742,619	704,445			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	Brighton, Michigan	CO/G	1,132,671	699,934	15,349			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	Brighton, Michigan	CO/I	883,031,459	149,909,538	9,828,682	1,712,155		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	Fort Wayne, Indiana	ACO/I		15,462,331				
0299999. General Account, Non-Affiliates						884,164,130	365,685,129	10,562,585	1,712,155		
0399999. Total General Account						158,133,762,221	19,640,348,670	1,769,448,609	70,474,939		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	Northbrook, Illinois	AMCO/I			251,442		138,786,455	
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	Northbrook, Illinois	MCO/I	22,049,218		250		8,289,061	
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	ACO/G			69,725,127			
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	ACO/I			143,151,655			
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	Lincoln, Nebraska	AMCO/G			575,332		88,652,682	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	Lincoln, Nebraska	AMCO/I			11,057,474		1,276,226,689	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	Lincoln, Nebraska	MCO/G	642,123,964		3,899,352		13,684,165	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	Lincoln, Nebraska	MCO/I	18,459,699,665		103,687,434		553,235,207	
0499999. Separate Accounts, Affiliates						19,123,872,846		332,348,064		2,078,874,259	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	ACO/G		32,072,260				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	ACO/I		389,563				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	AMCO/G			39,402		12,988,783	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	Simsbury, Connecticut	AMCO/I			66,101		117,387	
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	Fort Wayne, Indiana	ACO/I			24,000			
0599999. Separate Accounts, Non-Affiliates							32,461,823	129,503		13,106,170	
0699999. Total Separate Accounts						19,123,872,846	32,461,823	332,477,568		2,091,980,429	
0799999 - Totals						177,257,635,068	19,672,810,493	2,101,926,177	70,474,939	2,091,980,429	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
19232	36-0719665	06/01/1992	Allstate Insurance Company	Northbrook, Illinois	CO/G			153,527			
70874	36-2608394	01/01/1991	Allstate Life Insurance of New York	Hauppauge, New York	OTH/I	45,150	7,900	25,911	61,840		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	Jacksonville, Florida	CO/I	52,998,951	424,055	14,575,529	9,755,276		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	Lincoln, Nebraska	CO/I	25,587,556	6,195,355	89,553,236			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	Lincoln, Nebraska	CO/I	89,133					
0199999. Total Affiliates						78,720,790	6,627,310	104,308,203	9,817,116		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	Brighton, Michigan	CO/I	709,091	91,588	1,464,135	140,093		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	Omaha, Nebraska	CO/G	59,956					
0299999. Total - Non-Affiliates						769,046	91,588	1,464,135	140,093		
0399999 - Totals						79,489,836	6,718,898	105,772,338	9,957,209		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	Charleston, South Carolina		9,549,845
0199999. Life and Annuity - Affiliates						9,549,845
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	Fort Worth, Texas		405,846
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	Fort Worth, Texas		5,856,375
60895	35-0145825	01/01/1992	American United Life	Indianapolis, Indiana	154,608	
60895	35-0145825	10/05/2001	American United Life	Indianapolis, Indiana		165,000
80659	38-0397420	01/17/2005	Canada Life Assurance Company	Lansing, Michigan	205,225	
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	Mission, Kansas	42,778	127,500
86258	13-2572994	01/15/2001	General Re Life Corporation	Stamford, Connecticut	10,070	42,500
97071	13-3126819	10/05/2001	Generali USA Life Reassurance Co	Kansas City, Missouri	10,000	140,000
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	Fort Wayne, Indiana	925,902	300,000
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	Fort Wayne, Indiana	169,825	149,830
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	Fort Wayne, Indiana	54,500	95,000
66346	58-0828824	03/01/1999	Munich American Reassurance	Atlanta, Georgia	110,019	184,660
66346	58-0828824	01/01/2000	Munich American Reassurance	Atlanta, Georgia	308,196	615,000
93572	43-1235868	10/01/1991	RGA Reinsurance Company	Chesterfield, Missouri	100,000	
93572	43-1235868	01/01/1992	RGA Reinsurance Company	Chesterfield, Missouri	154,608	
93572	43-1235868	03/01/1999	RGA Reinsurance Company	Chesterfield, Missouri	180,058	414,490
93572	43-1235868	01/01/2000	RGA Reinsurance Company	Chesterfield, Missouri	212,831	370,000
93572	43-1235868	01/15/2001	RGA Reinsurance Company	Chesterfield, Missouri	55,155	247,500
93572	43-1235868	01/17/2005	RGA Reinsurance Company	Chesterfield, Missouri	205,225	
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	Wilmington, Delaware		1,151,120
90670	43-1178580	05/01/1988	Scottish Re Life Corporation	Wilmington, Delaware	200,000	
90670	43-1178580	03/01/1999	Scottish Re Life Corporation	Wilmington, Delaware	250,148	174,830
68713	84-0499703	03/01/1999	Security Life of Denver	Denver, Colorado		125,000
68713	84-0499703	01/01/2000	Security Life of Denver	Denver, Colorado	27,000	165,000
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	169,825	149,830
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	182,127	330,000
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	Purchase, New York	60,022	149,830
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	Purchase, New York	117,571	492,500
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	Cedar Rapids, Iowa	758,458	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	Cedar Rapids, Iowa	411,191	
0299999. Life and Annuity - Non-Affiliates					5,075,340	11,851,811
0399999. Totals - Life and Annuity					5,075,340	21,401,656
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	Fort Worth, Texas		1,011,750
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	Fort Wayne, Indiana		1,715
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	Wilmington, Delaware		8,500,630
41211	59-2174734	01/01/2004	Triton Insurance Company	Fort Worth, Texas		8,285,313
0599999. Accident and Health - Non-Affiliates						17,799,408
0699999. Totals - Accident and Health						17,799,408
0799999 Totals - Life, Annuity and Accident and Health					5,075,340	39,201,064

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	Hartford, Connecticut	OTH/G	40,991,928	2,794,111	2,680,164	1,972,058				
60488	25-0598210	11/30/1989	American General Life	Houston, Texas	CO/I	377,300	169,009	274,460					
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	Fort Worth, Texas	CO/G	1,317,563,870	49,499,282	50,279,145	19,675,622				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	Fort Worth, Texas	CO/I	119,314,380	329,697	370,243	1,208,042	8,079,700	10,638,440		
60895	35-0145825	03/01/1985	American United Life	Indianapolis, Indiana	CO/I			20,638					
60895	35-0145825	01/01/1992	American United Life	Indianapolis, Indiana	CO/I	3,073,750	13,663	21,523	60,351				
60895	35-0145825	10/05/2001	American United Life	Indianapolis, Indiana	CO/I	848,517,295	2,723,869	3,095,785	1,279,410				
60895	35-0145825	01/23/1984	American United Life	Indianapolis, Indiana	YRT/I	895,720			5,728				
60895	35-0145825	01/01/1992	American United Life	Indianapolis, Indiana	YRT/I	17,371,322			30,011				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	Lansing, Michigan	YRT/I	24,832,332	47,214		317,765				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	Lansing, Michigan	YRT/I	817,537	21		110				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	Mission, Kansas	CO/I	1,201,693,412	4,331,758	4,998,289	1,834,886				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	Mission, Kansas	YRT/I	23,413,296	61,953		41,330				
86258	13-2572994	01/15/2001	General Re Life Corporation	Stamford, Connecticut	CO/I	484,560,217	1,659,854	1,845,807	589,825				
86258	13-2572994	12/01/1971	General Re Life Corporation	Stamford, Connecticut	YRT/I	4,828,785	79,996	79,996	117,645				
86258	13-2572994	03/01/1980	General Re Life Corporation	Stamford, Connecticut	YRT/I	23,048,790	196,715	213,775	416,010				
86258	13-2572994	12/01/1989	General Re Life Corporation	Stamford, Connecticut	YRT/I	9,685,065	61,510	58,962	111,344				
97071	13-3126819	01/01/1990	Generali USA Life Reassurance Co	Kansas City, Missouri	CO/I	2,136,180	47,779	54,581	11,669				
97071	13-3126819	07/01/1994	Generali USA Life Reassurance Co	Kansas City, Missouri	CO/I	3,435,349	23,013	23,939	15,081				
97071	13-3126819	08/01/1996	Generali USA Life Reassurance Co	Kansas City, Missouri	CO/I	58,796,329	863,883	1,457,328	238,334				
97071	13-3126819	10/05/2001	Generali USA Life Reassurance Co	Kansas City, Missouri	CO/I	784,760,191	2,649,508	3,010,918	1,251,456				
97071	13-3126819	07/01/1994	Generali USA Life Reassurance Co	Kansas City, Missouri	DIS/I		868,897	859,961	165,644				
97071	13-3126819	10/01/1991	Generali USA Life Reassurance Co	Kansas City, Missouri	YRT/I	17,308,948	100,351	93,759	153,808				
97071	13-3126819	05/01/1994	Generali USA Life Reassurance Co	Kansas City, Missouri	YRT/I	74,297	320	311	616				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	Fort Wayne, Indiana	CO/I	1,096,293	209,111	209,111	3,587				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	Fort Wayne, Indiana	CO/I	12,650,000	46,868	72,617	52,572				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	Fort Wayne, Indiana	CO/I	1,856,740,061	9,757,110	9,703,927	3,945,631				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	Fort Wayne, Indiana	CO/I	315,120,008	884,797	1,052,080	413,056				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	Fort Wayne, Indiana	YRT/I	214,240	1,036	1,036	1,822				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	Fort Wayne, Indiana	YRT/I	135,162,004	829,225	874,551	1,820,702				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	Fort Wayne, Indiana	YRT/I	1,408,353	5,858	5,858	4,696				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	Fort Wayne, Indiana	YRT/I	47,534,003	235,755	246,002	556,193				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	Fort Wayne, Indiana	YRT/I	18,823,830	140,072	131,501	215,670				
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	New York, New York	CO/G		1,171,717	1,351,486					
66346	58-0828824	07/01/1994	Munich American Reassurance	Atlanta, Georgia	CO/I	2,223,604	13,203	14,283	8,977				
66346	58-0828824	03/01/1999	Munich American Reassurance	Atlanta, Georgia	CO/I	1,897,888,135	11,468,021	11,585,314	2,899,911				
66346	58-0828824	01/01/2000	Munich American Reassurance	Atlanta, Georgia	CO/I	3,875,222,417	10,376,532	12,232,988	5,622,111				
66346	58-0828824	01/01/2000	Munich American Reassurance	Atlanta, Georgia	YRT/I	1,808,676			7,200				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	ACO/G		900,842,643	659,929,308	6,565	37,654,640	27,480,605		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	ACO/I		703,862,049	449,589,072	9,032,321	29,420,978	18,721,671		
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	Newark, New Jersey	YRT/I	19,082,655			40,790				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	Chesterfield, Missouri	CO/I	3,073,750	13,663	21,523	60,351				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	Chesterfield, Missouri	CO/I	4,279,789	25,097	27,273	16,552				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	Chesterfield, Missouri	CO/I	4,236,165,972	23,607,450	23,667,407	8,177,041				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	Chesterfield, Missouri	CO/I	2,763,404,067	7,613,604	8,985,512	3,979,418				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	Chesterfield, Missouri	CO/I	2,895,726,147	9,472,822	10,560,038	4,132,544				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	18,428,857	165,486	222,897	313,381				
93572	43-1235868	06/01/1988	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	2,011,501			14,194				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	11,702,558	88,127	95,360	77,351				
93572	43-1235868	07/01/1991	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	630,000	27,925	26,599	40,309				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	33,323,911	223,963	230,758	313,168				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	17,371,322			30,011				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	74,297	320	311	616				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	1,808,676			7,200				
93572	43-1235868	05/05/2003	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	360,965	10,457		4,094				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	23,369,715	47,214		314,920				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/04/2008	RGA Reinsurance Company	Chesterfield, Missouri	YRT/I	817,537	21		110				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Texas	Plano, Texas	YRT/I	1,808,676			7,200				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	Wilmington, Delaware	CO/G	1,784,842,500	40,289,377	40,035,816	21,747,783				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	Wilmington, Delaware	CO/I	208,965,000	366,327	334,406	1,604,431	9,258,044	11,015,304		
90670	43-1178580	07/01/1991	Scottish Re Life Corporation	Wilmington, Delaware	CO/I	7,868,966	89,852	85,294	202,001				
90670	43-1178580	04/01/1994	Scottish Re Life Corporation	Wilmington, Delaware	CO/I	19,353,260	92,776	75,678	78,531				
90670	43-1178580	04/01/1995	Scottish Re Life Corporation	Wilmington, Delaware	CO/I	2,162,789	11,917	13,149	8,585				
90670	43-1178580	09/01/1996	Scottish Re Life Corporation	Wilmington, Delaware	CO/I	11,120,720	65,463	71,341	81,703				
90670	43-1178580	03/01/1999	Scottish Re Life Corporation	Wilmington, Delaware	CO/I	1,755,508,142	9,376,678	9,351,634	3,595,788				
90670	43-1178580	09/09/1987	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	44,903,386	190,489	192,809	354,711				
90670	43-1178580	05/01/1988	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	867,746	4,338	4,956	8,993				
90670	43-1178580	07/01/1991	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	16,388,426	155,415	148,247	195,623				
90670	43-1178580	10/01/1991	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	18,979,098	101,502	103,114	158,366				
90670	43-1178580	05/01/1994	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	381,793	1,385	1,291	2,858				
90670	43-1178580	09/01/1996	Scottish Re Life Corporation	Wilmington, Delaware	YRT/I	62,326,768	402,641	351,486	554,729				
68713	84-0499703	03/01/1999	Security Life of Denver	Denver, Colorado	CO/I	386,639,696	2,679,544	2,910,660	2,703,434				
68713	84-0499703	01/01/2000	Security Life of Denver	Denver, Colorado	CO/I	812,424,269	2,433,275	2,854,142	1,128,528				
68713	84-0499703	10/01/1991	Security Life of Denver	Denver, Colorado	YRT/I	12,287,259	96,778	90,362	139,241				
68713	84-0499703	12/01/1993	Security Life of Denver	Denver, Colorado	YRT/I	9,548,531	90,865	92,055	40,717				
68713	84-0499703	05/01/1994	Security Life of Denver	Denver, Colorado	YRT/I	146,472	594	565	978				
68713	84-0499703	09/15/1995	Security Life of Denver	Denver, Colorado	YRT/I	53,436,850	425,232	288,209	357,433				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	CO/I	1,447,524,842	8,115,991	8,156,286	3,112,633				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	CO/I	2,104,610,633	6,030,664	7,072,869	3,112,815				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	1,451,446	6,790		7,391				
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	1,239,319	12,801	12,614	21,660				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	16,950,904	85,525	103,323	312,581				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	21,283,822	251,814	239,607	69,327				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	24,497,306	125,675	142,798	241,377				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	17,416,311	95,228	104,935	134,242				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	1,562,504	5,141	5,141	18,717				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	Hartford, Connecticut	YRT/I	267,598	4,748		5,671				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	Purchase, New York	CO/I	1,445,945,543	8,110,769	8,158,735	3,035,294				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	Purchase, New York	CO/I	3,582,096,832	10,916,659	12,334,476	5,068,573				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	Purchase, New York	YRT/I	19,346,775	207,071	201,198	107,497				
70688	36-6071399	01/01/1987	Transamerica Financial Life Insurance	Purchase, New York	YRT/I	1,801,677	2,386	2,484	32,832				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	Purchase, New York	YRT/I	81,852,802	588,589	719,527	698,828				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	Purchase, New York	YRT/I	63,705,347	785,477	714,574	1,346,530				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	Cedar Rapids, Iowa	ACO/G		9,363,338	20,741,907	33,325				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	Cedar Rapids, Iowa	ACO/G		362,132	761,871	991				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	Cedar Rapids, Iowa	ACO/I		3,534,342	9,078,825	22,076				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	Cedar Rapids, Iowa	ACO/I		49,538	111,081	99				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	Cedar Rapids, Iowa	YRT/G	9,209,101	155,367	184,523	134,892				
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	Cedar Rapids, Iowa	YRT/I	23,225,339	176,348	176,348	421,183				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	Cedar Rapids, Iowa	YRT/I	38,586,536	607,105	648,197	219,660				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	Cedar Rapids, Iowa	YRT/I	11,569,736	357,369	454,206	620,566				
0299999. Authorized General Account, Non-Affiliates						37,309,124,354	1,854,487,862	1,387,407,138	123,360,201	84,413,362	67,856,020		
0399999. Total Authorized General Account						37,309,124,354	1,854,487,862	1,387,407,138	123,360,201	84,413,362	67,856,020		
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	Charleston, South Carolina	CO/G	38,559,300	216,695	237,045	114,843				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	Charleston, South Carolina	CO/I	77,726,323,336	411,319,528	308,389,549	168,735,497				
0499999. Unauthorized General Account, Affiliates						77,764,882,636	411,536,223	308,626,593	168,850,339				
0699999. Total Unauthorized General Account						77,764,882,636	411,536,223	308,626,593	168,850,339				
0799999. Total Authorized and Unauthorized General Account						115,074,006,990	2,266,024,085	1,696,033,731	292,210,540	84,413,362	67,856,020		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	ACO/G			51,133,929	8,395		2,129,306		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	ACO/I			64,790,570	563,223		2,697,992		

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	AMCO/G				3,783,337	154,985,688	142,103,127	3,707,848,932	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	Newark, New Jersey	AMCO/I				21,592,046	101,290,984	91,121,589	2,423,266,774	
0999999. Authorized Separate Accounts, Non-Affiliates								115,924,499	25,947,001	256,276,672	238,052,014	6,131,115,705	
1099999. Total Authorized Separate Accounts								115,924,499	25,947,001	256,276,672	238,052,014	6,131,115,705	
1399999. Total Unauthorized Separate Accounts													
1499999. Total Authorized and Unauthorized Separate Accounts								115,924,499	25,947,001	256,276,672	238,052,014	6,131,115,705	
1599999 - Totals						115,074,006,990	2,266,024,085	1,811,958,231	318,157,540	340,690,034	305,908,034	6,131,115,705	

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	Fort Worth, Texas	CO/G			683,546				
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	Fort Wayne, Indiana	CO/I	905	2,424	98,012				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	New York, New York	CO/G			1,200,298				
70211	23-6200031	10/01/1987	Reassure America Life Insurance Company	Fort Wayne, Indiana	CO/I	3,487						
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	Wilmington, Delaware	CO/G	4,185,664		18,889,531	4,479,956	5,330,296		
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	Wilmington, Delaware	CO/I	261,646						
41211	59-2174734	01/01/2004	Triton Insurance Company	Fort Worth, Texas	CO/G	32,261,499	3,095,472	47,269,515	17,280,300	22,752,760		
41211	59-2174734	01/01/2004	Triton Insurance Company	Fort Worth, Texas	CO/I	2,656,815	230,130	3,876,198				
0299999. Authorized General Account, Non-Affiliates						39,370,016	3,328,026	72,017,100	21,760,256	28,083,056		
0399999. Total Authorized General Account						39,370,016	3,328,026	72,017,100	21,760,256	28,083,056		
0699999. Total Unauthorized General Account												
0799999. Total Authorized and Unauthorized General Account						39,370,016	3,328,026	72,017,100	21,760,256	28,083,056		
1099999. Total Authorized Separate Accounts												
1399999. Total Unauthorized Separate Accounts												
1499999. Total Authorized and Unauthorized Separate Accounts												
1599999 - Totals						39,370,016	3,328,026	72,017,100	21,760,256	28,083,056		

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total Cols. (5 + 6 + 7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols. 9+10+11+12+13 but not in Excess of Col. 8
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	411,536,223	9,549,845		421,086,068		435,539,074				421,086,068
0199999. General Account Life and Annuity - Affiliates				411,536,223	9,549,845		421,086,068		435,539,074				421,086,068
0399999. General Account Totals - Life and Annuity				411,536,223	9,549,845		421,086,068		435,539,074				421,086,068
0699999. General Account Totals - Accident and Health													
0799999. Total - General Account				411,536,223	9,549,845		421,086,068		435,539,074				421,086,068
1099999. Total - Separate Accounts													
1199999 - Total				411,536,223	9,549,845		421,086,068		435,539,074				421,086,068

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2009	2 2008	3 2007	4 2006	5 2005
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	357,528	453,914	733,084	1,791,802	273,163
2.	Commissions and reinsurance expense allowances	52,249	113,694	152,265	258,117	27,314
3.	Contract claims	418,533	477,921	497,595	298,325	137,655
4.	Surrender benefits and withdrawals for life contracts	865,127	1,791,339	2,240,710	1,143,668	
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(1,041,660)	(1,725,983)	(1,822,905)	(874,488)	5,459
7.	Increase in aggregate reserve for life and accident and health contracts	573,030	435,569	(73,928)	988,706	94,451
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	76,430	67,775	59,231	39,821	33,792
9.	Aggregate reserves for life and accident and health contracts	2,340,758	1,773,650	1,338,080	1,412,008	423,302
10.	Liability for deposit-type contracts	611	987	1,451	1,887	1,590
11.	Contract claims unpaid	39,201	37,290	37,116	34,665	33,444
12.	Amounts recoverable on reinsurance	5,075	8,061	4,967	3,966	3,833
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances unpaid	5,124	4,612	8,970	6,541	4,956
16.	Unauthorized reinsurance offset					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17.	Funds deposited by and withheld from (F)					
18.	Letters of credit (L)					
19.	Trust agreements (T)	435,539	339,145	268,169	222,406	126,014
20.	Other (O)					

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 10)	54,930,368,145	915,481	54,931,283,626
2.	Reinsurance (Line 14)	22,926,050	(22,926,050)	
3.	Premiums and considerations (Line 13)	288,103,910	76,430,381	364,534,291
4.	Net credit for ceded reinsurance	XXX	1,966,932,892	1,966,932,892
5.	All other admitted assets (balance)	1,489,843,597	4,110,797	1,493,954,394
6.	Total assets excluding Separate Accounts (Line 24)	56,731,241,703	2,025,463,500	58,756,705,203
7.	Separate Account assets (Line 25)	6,277,290,557	30,014,485	6,307,305,042
8.	Total assets (Line 26)	63,008,532,260	2,055,477,985	65,064,010,245
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	44,330,101,939	2,340,758,055	46,670,859,995
10.	Liability for deposit-type contracts (Line 3)	7,514,105,034	611,155	7,514,716,189
11.	Claim reserves (Line 4)	111,541,819	39,201,064	150,742,883
12.	Policyholder dividends/reserves (Lines 5 through 7)	100,511		100,511
13.	Premium & annuity considerations received in advance (Line 8)	3,488,000	1,539,315	5,027,315
14.	Other contract liabilities (Line 9)	125,216,367	4,007,753	129,224,120
15.	Reinsurance in unauthorized companies (Line 24.2)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)			
17.	All other liabilities (balance)	1,179,274,569	(360,653,842)	818,620,727
18.	Total liabilities excluding Separate Accounts (Line 26)	53,263,828,239	2,025,463,500	55,289,291,739
19.	Separate Account liabilities (Line 27)	6,277,290,557	30,014,485	6,307,305,042
20.	Total liabilities (Line 28)	59,541,118,796	2,055,477,985	61,596,596,782
21.	Capital & surplus (Line 38)	3,467,413,464	XXX	3,467,413,464
22.	Total liabilities, capital & surplus (Line 39)	63,008,532,260	2,055,477,985	65,064,010,245
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	2,340,758,055		
24.	Claim reserves	39,201,064		
25.	Policyholder dividends/reserves			
26.	Premium & annuity considerations received in advance	1,539,315		
27.	Liability for deposit-type contracts	611,155		
28.	Other contract liabilities	4,007,753		
29.	Reinsurance ceded assets	22,926,050		
30.	Other ceded reinsurance recoverables	(35,040,763)		
31.	Total ceded reinsurance recoverables	2,374,002,630		
32.	Premiums and considerations	76,430,381		
33.	Reinsurance in unauthorized companies			
34.	Funds held under reinsurance treaties with unauthorized reinsurers			
35.	Other ceded reinsurance payables/offsets	330,639,357		
36.	Total ceded reinsurance payable/offsets	407,069,738		
37.	Total net credit for ceded reinsurance	1,966,932,892		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	9,220,461	3,579,832	801,595		13,601,888	
2. Alaska	AK	L	1,768,529	1,699,458	136,168		3,604,155	
3. Arizona	AZ	L	12,292,262	9,445,184	603,922		22,341,369	
4. Arkansas	AR	L	3,973,741	2,237,159	649,502		6,860,402	
5. California	CA	L	83,863,460	65,550,211	5,502,578		154,916,248	1,012,057
6. Colorado	CO	L	8,449,575	6,287,495	537,362		15,274,432	120,469
7. Connecticut	CT	L	10,025,816	11,245,806	455,574		21,727,196	
8. Delaware	DE	L	1,818,422	9,585,021	111,252		11,514,695	
9. District of Columbia	DC	L	744,305	3,684,201	57,752		4,486,258	
10. Florida	FL	L	47,064,883	101,805,662	4,955,839		153,826,384	39,000
11. Georgia	GA	L	22,741,965	8,077,805	1,681,541		32,501,310	
12. Hawaii	HI	L	3,276,653	5,633,589	495,033		9,405,275	
13. Idaho	ID	L	3,334,836	3,840,507	171,101		7,346,444	
14. Illinois	IL	L	54,944,333	40,881,607	1,704,452		97,530,392	150,000
15. Indiana	IN	L	22,705,490	13,319,529	784,397		36,809,415	
16. Iowa	IA	L	2,916,522	4,095,735	227,121		7,239,378	15,661
17. Kansas	KS	L	3,165,195	1,977,932	349,665		5,492,791	
18. Kentucky	KY	L	15,526,686	10,696,151	739,640		26,962,477	19,493
19. Louisiana	LA	L	15,850,044	9,573,447	821,709		26,245,200	734,130
20. Maine	ME	L	1,867,500	888,315	98,497		2,854,312	
21. Maryland	MD	L	17,699,975	10,449,858	650,151		28,799,983	15,000
22. Massachusetts	MA	L	4,365,339	7,653,055	827,234		12,845,628	
23. Michigan	MI	L	30,395,862	35,990,475	967,537		67,353,875	
24. Minnesota	MN	L	5,193,116	27,245,832	478,714		32,917,662	
25. Mississippi	MS	L	5,611,700	2,139,603	497,482		8,248,785	
26. Missouri	MO	L	8,978,801	6,203,229	834,524		16,016,554	
27. Montana	MT	L	1,596,389	483,999	136,080		2,216,468	
28. Nebraska	NE	L	2,345,920	53,181,889	149,919		55,677,728	108,545,840
29. Nevada	NV	L	6,874,622	4,538,491	328,288		11,741,401	
30. New Hampshire	NH	L	2,788,505	3,541,559	148,287		6,478,351	
31. New Jersey	NJ	L	14,670,090	44,635,198	1,975,498		61,280,786	
32. New Mexico	NM	L	5,008,789	1,151,112	317,648		6,477,549	
33. New York	NY	0	1,961,865	829,227	666,481		3,457,573	
34. North Carolina	NC	L	19,825,253	11,776,323	1,145,632		32,747,209	
35. North Dakota	ND	L	613,006	1,921,620	64,602		2,599,228	
36. Ohio	OH	L	43,396,068	33,472,389	1,309,255		78,177,713	
37. Oklahoma	OK	L	5,411,469	315,297	515,625		6,242,391	
38. Oregon	OR	L	7,737,826	1,918,335	102,099		9,758,260	
39. Pennsylvania	PA	L	40,295,472	38,310,414	2,428,496		81,034,383	
40. Rhode Island	RI	L	2,295,383	3,289,604	109,409		5,694,396	
41. South Carolina	SC	L	8,824,205	5,783,968	427,780		15,035,954	
42. South Dakota	SD	L	554,730	2,600,039	86,732		3,241,501	
43. Tennessee	TN	L	12,866,178	7,127,676	995,566		20,989,421	
44. Texas	TX	L	60,918,693	43,107,838	2,810,170		106,836,702	
45. Utah	UT	L	4,463,109	4,419,032	155,805		9,037,946	
46. Vermont	VT	L	758,779	741,591	149,291		1,649,661	
47. Virginia	VA	L	19,788,150	9,287,426	1,688,334		30,763,910	76,653
48. Washington	WA	L	13,189,287	822,360	305,920		14,317,567	
49. West Virginia	WV	L	3,047,618	1,612,711	219,585		4,879,914	
50. Wisconsin	WI	L	6,714,222	28,259,991	511,604		35,485,816	
51. Wyoming	WY	L	818,396	49,440	91,877		959,712	
52. American Samoa	AS	N	942		248		1,190	
53. Guam	GU	N	15,032		683		15,716	
54. Puerto Rico	PR	L	50,512	2,200	13,889		66,601	
55. U.S. Virgin Islands	VI	N	20,844		3,918		24,762	
56. Northern Mariana Islands	MP	N	5,230		64		5,294	
57. Canada	CN	N	59,150	3,238	7,264		69,652	
58. Aggregate Other Aliens	OT	XXX	484,842	1,973,524	17,305		2,475,672	31,556,662
59. Subtotal		(a) 51	685,196,046	708,943,188	42,023,699		1,436,162,933	142,284,965
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,359,922				1,359,922	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	686,555,968	708,943,188	42,023,699		1,437,522,855	142,284,965
96. Plus reinsurance assumed		XXX	1,063,119,332	1,021,917,741	79,565,757		2,164,602,829	30,912,186
97 Totals (All Business)		XXX	1,749,675,300	1,730,860,928	121,589,456		3,602,125,684	173,197,150
98. Less reinsurance ceded		XXX	274,865,947	35,042,377	39,281,419		349,189,743	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,474,809,353	1,695,818,551	(b) 82,308,037		3,252,935,941	173,197,150
DETAILS OF WRITE-INS								
5801. AFGHANISTAN		XXX	4,000				4,000	
5802. ARGENTINA		XXX			211		211	
5803. AUSTRALIA		XXX	10,136		574		10,710	
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	470,706	1,973,524	16,521		2,460,751	31,556,662
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	484,842	1,973,524	17,305		2,475,672	31,556,662
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

Ordinary insurance and annuity considerations are allocated to the address of the policy owner. For group policies and contracts covering less than 500 lives, premiums or considerations are allocated to the state in which the employees are principally located, or in which the principal office of the creditor group policyholder is located. For such policies and contracts covering 500 lives or more, the premium or considerations are allocated according to the locations of various employees, or the locations and volume of business of the various agencies of the creditor group policyholders.

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

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

SCHEDULE T - PART 2

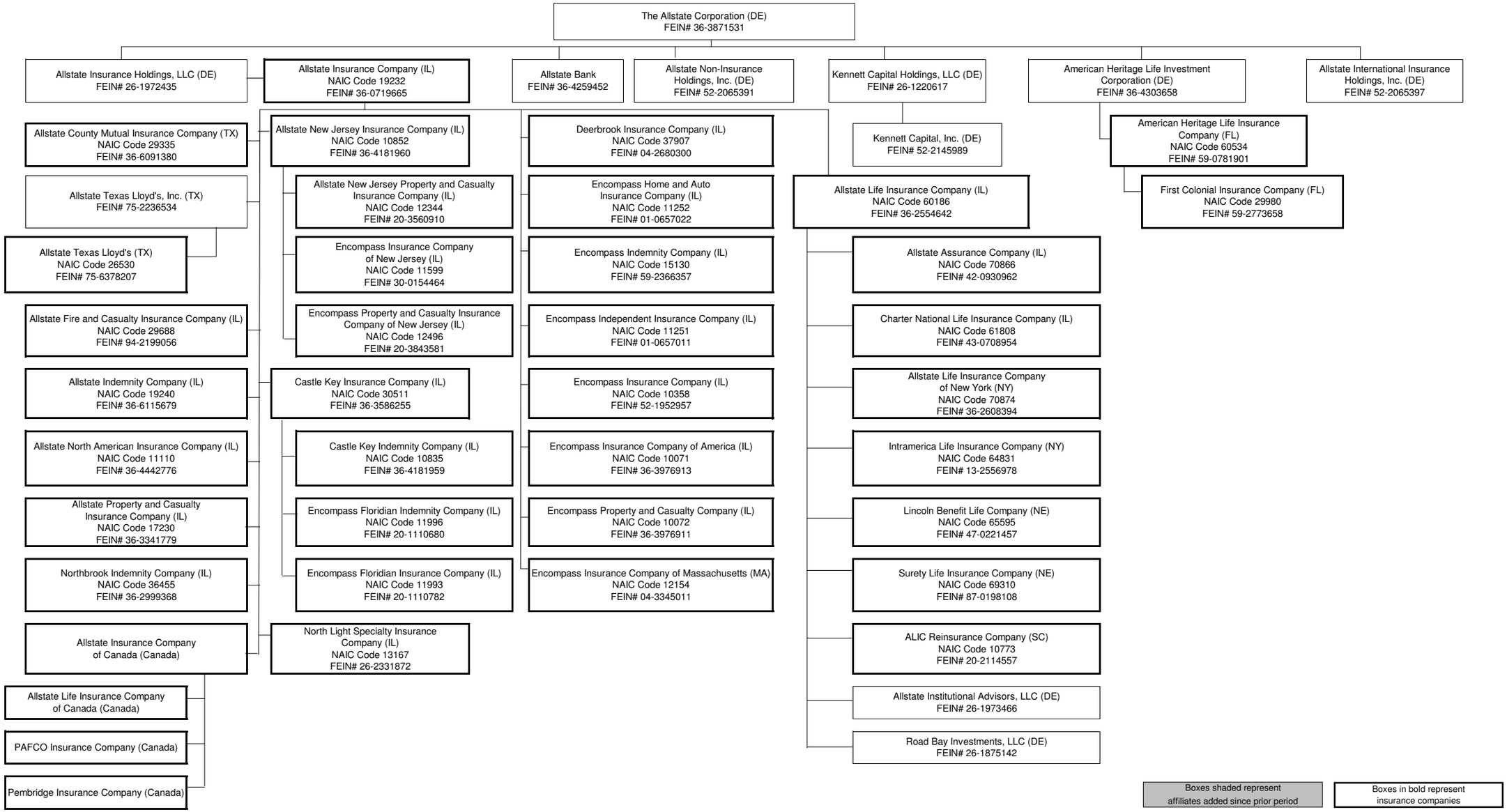
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	9,220,461	3,579,832		24,830		12,825,123
2. Alaska	AK	1,768,529	1,699,458		2,139		3,470,126
3. Arizona	AZ	12,292,262	9,445,184		99,794		21,837,240
4. Arkansas	AR	3,973,741	2,237,159		3,251		6,214,151
5. California	CA	83,863,460	65,550,211		57,754	1,012,057	150,483,482
6. Colorado	CO	8,449,575	6,287,495		76,543	120,469	14,934,081
7. Connecticut	CT	10,025,816	11,245,806		1,151		21,272,773
8. Delaware	DE	1,818,422	9,585,021		12,650		11,416,093
9. District of Columbia	DC	744,305	3,684,201		3,216		4,431,723
10. Florida	FL	47,064,883	101,805,662		302,072	39,000	149,211,618
11. Georgia	GA	22,741,965	8,077,805		41,928		30,861,698
12. Hawaii	HI	3,276,653	5,633,589		23,965		8,934,207
13. Idaho	ID	3,334,836	3,840,507		10,469		7,185,811
14. Illinois	IL	54,944,333	40,881,607		284,638	150,000	96,260,578
15. Indiana	IN	22,705,490	13,319,529		63,526		36,088,544
16. Iowa	IA	2,916,522	4,095,735			15,661	7,027,918
17. Kansas	KS	3,165,195	1,977,932		10,404		5,153,531
18. Kentucky	KY	15,526,686	10,696,151		49,740	19,493	26,292,071
19. Louisiana	LA	15,850,044	9,573,447		33,760	734,130	26,191,381
20. Maine	ME	1,867,500	888,315		5,846		2,761,662
21. Maryland	MD	17,699,975	10,449,858		27,216	15,000	28,192,049
22. Massachusetts	MA	4,365,339	7,653,055		85,262		12,103,656
23. Michigan	MI	30,395,862	35,990,475		150,090		66,536,427
24. Minnesota	MN	5,193,116	27,245,832		5,792		32,444,740
25. Mississippi	MS	5,611,700	2,139,603		10,978		7,762,281
26. Missouri	MO	8,978,801	6,203,229		102,437		15,284,467
27. Montana	MT	1,596,389	483,999		1,129		2,081,516
28. Nebraska	NE	2,345,920	53,181,889		6,134	108,545,840	164,079,783
29. Nevada	NV	6,874,622	4,538,491		23,373		11,436,486
30. New Hampshire	NH	2,788,505	3,541,559		6,367		6,336,431
31. New Jersey	NJ	14,670,090	44,635,198		119,936		59,425,224
32. New Mexico	NM	5,008,789	1,151,112		18,893		6,178,793
33. New York	NY	1,961,865	829,227		2,778		2,793,869
34. North Carolina	NC	19,825,253	11,776,323		65,660		31,667,236
35. North Dakota	ND	613,006	1,921,620				2,534,626
36. Ohio	OH	43,396,068	33,472,389		186,962		77,055,419
37. Oklahoma	OK	5,411,469	315,297		36,900		5,763,665
38. Oregon	OR	7,737,826	1,918,335		6,503		9,662,664
39. Pennsylvania	PA	40,295,472	38,310,414		254,714		78,860,600
40. Rhode Island	RI	2,295,383	3,289,604		9,140		5,594,127
41. South Carolina	SC	8,824,205	5,783,968		30,677		14,638,850
42. South Dakota	SD	554,730	2,600,039		2,493		3,157,262
43. Tennessee	TN	12,866,178	7,127,676		83,786		20,077,641
44. Texas	TX	60,918,693	43,107,838		205,188		104,231,720
45. Utah	UT	4,463,109	4,419,032		19,108		8,901,249
46. Vermont	VT	758,779	741,591		8,039		1,508,409
47. Virginia	VA	19,788,150	9,287,426		104,556	76,653	29,256,785
48. Washington	WA	13,189,287	822,360		24,864		14,036,511
49. West Virginia	WV	3,047,618	1,612,711		1,717		4,662,046
50. Wisconsin	WI	6,714,222	28,259,991		33,142		35,007,354
51. Wyoming	WY	818,396	49,440		5,067		872,903
52. American Samoa	AS	942					942
53. Guam	GU	15,032					15,032
54. Puerto Rico	PR	50,512	2,200				52,712
55. U.S. Virgin Islands	VI	20,844					20,844
56. Northern Mariana Islands	MP	5,230					5,230
57. Canada	CN	59,150	3,238				62,388
58. Aggregate Other Alien	OT	484,842	1,973,524			31,556,662	34,015,028
59. Total		685,196,046	708,943,188		2,746,577	142,284,965	1,539,170,776

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	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
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 the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
28.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
31.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
32.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
33.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES

Explanations:

11.
12.
13.
14.
17.
18.
19. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.
21. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.
22. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 2a" methods. The Company uses a "Type 2" method.
26. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
27.
29.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



13. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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 commissions	28,700,425	28,700,425		
2305.	Customer receivable	536,964	536,964		
2306.	Negative interest maintenance reserve	540,016,796	540,016,796		
2397.	Summary of remaining write-ins for Line 23 from overflow page	569,254,185	569,254,185		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit-type fund suspense	15,859,663	14,478,321
2505.	Reserve for uncashed checks	13,459,402	13,208,127
2506.	Accounts payable	12,236,110	16,358,018
2507.	Deferred fee income	3,891,067	4,188,102
2508.	Discontinued operations	234,311	257,812
2597.	Summary of remaining write-ins for Line 25 from overflow page	45,680,553	48,490,380

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Gain on sale of business		422,138
08.305.	Allocated share of loss on sale of fixed assets	(1,512,008)	(67,134)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,512,008)	355,004

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Expenses ceded to subsidiary	(68,870,846)					(68,870,846)
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	(68,870,846)					(68,870,846)

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	361,559	428,744	67,185
2305.	Premium tax recoverable	45,117	187,279	142,162
2397.	Summary of remaining write-ins for Line 23 from overflow page	406,676	616,023	209,347

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
5804.	BARBADOS	XXX		1,925,698			1,925,698	31,556,662
5805.	BELGIUM	XXX	650				650	
5806.	BERMUDA	XXX	243				243	
5807.	BRAZIL	XXX		40,000	433		40,433	
5808.	BAHAMAS	XXX			134		134	
5809.	BOLIVIA	XXX			119		119	
5810.	COLOMBIA	XXX	557		74		631	
5811.	CHINA	XXX	1,408		341		1,748	
5812.	CHILE	XXX			36		36	
5813.	COSTA RICA	XXX	294				294	
5814.	CAPE VERDE	XXX			133		133	
5815.	ECUADOR	XXX	15		265		279	
5816.	EGYPT	XXX			86		86	
5817.	ENGLAND	XXX	3,832		263		4,094	
5818.	FINLAND	XXX	147				147	
5819.	FIJI	XXX			118		118	
5820.	FRANCE	XXX	1,271		444		1,715	
5821.	GHANA	XXX	235		148		384	
5822.	GREECE	XXX	186		300		487	
5823.	GERMANY	XXX	2,934		961		3,894	
5824.	HONDURAS	XXX			127		127	
5825.	HUNGARY	XXX			53		53	
5826.	IRELAND	XXX			270		270	
5827.	INDONESIA	XXX			103		103	
5828.	IRAN	XXX			9		9	
5829.	ISRAEL	XXX	2,411		489		2,900	
5830.	ITALY	XXX	203		222		424	
5831.	JAPAN	XXX	3,171		277		3,448	
5832.	KOREA	XXX	32				32	
5833.	SOUTH KOREA	XXX	200				200	
5834.	LITHUANIA	XXX			119		119	
5835.	MALDIVES	XXX			28		28	
5836.	MEXICO	XXX	4,401		669		5,070	
5837.	NIGERIA	XXX			4		4	
5838.	NETHERLANDS	XXX	589		302		891	
5839.	NICARAGUA	XXX			49		49	
5840.	NEW ZEALAND	XXX	798		139		937	
5841.	Other Foreign	XXX	359,156				359,156	
5842.	PHILIPPINES	XXX	810		120		930	
5843.	POLAND	XXX	1,189	1,000	119		2,308	
5844.	PORTUGAL	XXX			36		36	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
5845. PERU	XXX			119		119	
5846. SWITZERLAND	XXX	2,075		199		2,274	
5847. RUSSIAN FEDERATION	XXX			78		78	
5848. SWEDEN	XXX	451	1,826	165		2,443	
5849. SINGAPORE	XXX	309		53		362	
5850. THAILAND	XXX	391		101		492	
5851. TRINIDAD AND TOBAGOR	XXX			55		55	
5852. UNITED KINGDOM	XXX	7,368		1,270		8,638	
5853. VENEZUELA	XXX			53		53	
5854. WALES	XXX			119		119	
5855. ARMY & FLEET POST OFFICE	XXX	75,382	5,000	7,318		87,700	
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	470,706	1,973,524	16,521		2,460,751	31,556,662

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
08.304. Allocated share of loss on sale of fixed assets	(1,512,008)		(920,746)	(404,651)	(60)		(611)	(185,663)	(120)		(156)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(1,512,008)		(920,746)	(404,651)	(60)		(611)	(185,663)	(120)		(156)	

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	2,338,168,421	4.257	2,338,168,421	4.257
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	1,195,317,421	2.176	1,195,317,421	2.176
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	842,925,587	1.535	842,925,587	1.535
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations	120,284,334	0.219	120,284,334	0.219
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,603,708,583	2.920	1,603,708,583	2.920
1.43 Revenue and assessment obligations	2,658,005,685	4.839	2,658,005,685	4.839
1.44 Industrial development and similar obligations	218,950,044	0.399	218,950,044	0.399
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	80,139,849	0.146	80,139,849	0.146
1.512 Issued or guaranteed by FNMA and FHLMC	1,044,400,973	1.901	1,044,400,973	1.901
1.513 All other				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	947,523,635	1.725	947,523,635	1.725
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	35,665,861	0.065	35,665,861	0.065
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	24,919,739,707	45.366	24,919,739,707	45.366
2.2 Unaffiliated non-U.S. securities (including Canada)	6,942,821,837	12.639	6,942,821,837	12.639
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated	59,408,594	0.108	59,408,594	0.108
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	854,294,037	1.555	854,294,037	1.555
3.32 Unaffiliated	42,641,549	0.078	42,641,549	0.078
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	6,986,649,656	12.719	6,986,649,656	12.719
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by the company				
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	784,946,971	1.429	784,946,971	1.429
7. Receivables for securities	5,765,509	0.010	5,765,509	0.010
8. Cash, cash equivalents and short-term investments	1,182,147,465	2.152	1,182,147,465	2.152
9. Other invested assets	2,066,862,426	3.763	2,066,862,426	3.763
10. Total invested assets	54,930,368,145	100.000	54,930,368,145	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		7,035,306,082
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,371,361,132	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	26,886,648	2,398,247,779
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	4,806,506	
	3.2 Totals, Part 3, Column 11	5,052,251	9,858,757
4.	Accrual of discount		3,652,597
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		(58,688,288)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,227,097,400
8.	Deduct amortization of premium and mortgage interest points and commitment fees		8,441,439
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	73,550,006	
	10.2 Totals, Part 3, Column 10	6,109,001	79,659,007
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,073,179,081
12.	Total valuation allowance		(86,529,425)
13.	Subtotal (Line 11 plus 12)		6,986,649,656
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		6,986,649,656

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,368,963,965
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	55,733,155	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	334,186,413	389,919,567
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	14,182,745	
	3.2 Totals, Part 3, Column 12	1,541,584	15,724,329
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(168,659,345)	
	5.2 Totals, Part 3, Column 9	(4,202,390)	(172,861,735)
6.	Total gain (loss) on disposals, Part 3, Column 19		696,657
7.	Deduct amounts received on disposals, Part 3, Column 16		71,429,543
8.	Deduct amortization of premium and depreciation		295,207
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(875,721)	
	9.2 Totals, Part 3, Column 14	25,620	(850,101)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	123,840,323	
	10.2 Totals, Part 3, Column 11	4,025,740	127,866,063
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,402,001,870
12.	Deduct total nonadmitted amounts		1,417,268
13.	Statement value at end of current period (Line 11 minus Line 12)		1,400,584,602

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		39,361,818,084
2.	Cost of bonds and stocks acquired, Part 3, Column 7		21,494,835,181
3.	Accrual of discount		256,387,912
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(291,555,949)	
	4.2. Part 2, Section 1, Column 15	(3,429,283)	
	4.3. Part 2, Section 2, Column 13	160,779,319	
	4.4. Part 4, Column 11	27,248,854	(106,957,059)
5.	Total gain (loss) on disposals, Part 4, Column 19		305,446,648
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,365,274,844
7.	Deduct amortization of premium		86,198,859
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	37,336,638	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	4,780	
	8.4. Part 4, Column 15	1,733,004	39,074,422
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	584,232,908	
	9.2. Part 2, Section 1, Column 17	10,140,800	
	9.3. Part 2, Section 2, Column 14	45,599,828	
	9.4. Part 4, Column 13	339,096,612	979,070,148
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		43,920,061,338
11.	Deduct total nonadmitted amounts		16,065,218
12.	Statement value at end of current period (Line 10 minus Line 11)		43,903,996,120

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	3,622,062,658	3,855,207,665	3,059,381,911	4,165,808,390
Governments	2.	Canada	85,252,222	83,751,673	84,230,019	83,535,232
(Including all obligations guaranteed by governments)	3.	Other Countries	863,368,109	893,611,946	861,368,027	824,275,578
	4.	Totals	4,570,682,989	4,832,571,284	4,004,979,957	5,073,619,200
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	1,723,992,917	1,599,691,521	1,499,038,864	2,583,166,229
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	4,343,746,630	4,174,884,122	4,262,722,307	7,353,345,937
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	24,322,779,334	22,992,054,296	24,894,749,688	33,409,662,386
	9.	Canada	723,431,553	747,260,271	724,094,714	710,582,275
	10.	Other Countries	7,263,018,516	6,842,904,186	7,262,861,935	7,674,375,261
	11.	Totals	32,309,229,403	30,582,218,753	32,881,706,337	41,794,619,922
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	42,947,651,939	41,189,365,680	42,648,447,465	56,804,751,287
PREFERRED STOCKS	14.	United States	54,608,959	44,951,163	67,593,075	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	4,799,635	4,573,125	4,879,280	
	17.	Totals	59,408,594	49,524,288	72,472,355	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	59,408,594	49,524,288	72,472,355	
COMMON STOCKS	20.	United States	17,466,973	17,466,973	19,218,027	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	35,836	35,836	28,061	
	22.	Other Countries	25,138,740	25,138,740	16,047,448	
	23.	Totals	42,641,549	42,641,549	35,293,536	
Parent, Subsidiaries and Affiliates	24.	Totals	870,359,255	870,359,255	398,433,392	
	25.	Total Common Stocks	913,000,804	913,000,804	433,726,928	
	26.	Total Stocks	972,409,398	962,525,092	506,199,283	
	27.	Total Bonds and Stocks	43,920,061,337	42,151,890,772	43,154,646,748	

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	56,669,450	2,025,038,247	1,170,496,593	385,959,872	772,306	3,638,936,468	8.2	3,669,077,916	9.2	3,613,536,332	25,400,136
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	56,669,450	2,025,038,247	1,170,496,593	385,959,872	772,306	3,638,936,468	8.2	3,669,077,916	9.2	3,613,536,332	25,400,136
2. All Other Governments											
2.1 Class 1	9,696,697	370,986,956	250,977,738	9,622,928	6,433,119	647,717,438	1.5	159,286,549	0.4	553,859,949	93,857,489
2.2 Class 2	4,894,007	69,268,442	160,678,370	54,821,642	481,705	290,144,167	0.7	243,297,807	0.6	271,459,730	18,684,437
2.3 Class 3		340,714	6,499,801	3,918,211		10,758,726	0.0	104,572,026	0.3	10,758,726	
2.4 Class 4								47,737,917	0.1		
2.5 Class 5								1,280,083	0.0		
2.6 Class 6											
2.7 Totals	14,590,704	440,596,112	418,155,910	68,362,781	6,914,824	948,620,330	2.2	556,174,382	1.4	836,078,404	112,541,926
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	59,938,781	85,307,947	268,071,562	706,414,382	439,048,929	1,558,781,601	3.5	1,045,299,496	2.6	1,539,970,281	18,811,321
4.2 Class 2		19,479,809	46,708,552	59,697,779	31,830,176	157,716,316	0.4	91,526,553	0.2	140,483,806	17,232,510
4.3 Class 3		7,495,000				7,495,000	0.0			7,495,000	
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	59,938,781	112,282,757	314,780,114	766,112,160	470,879,105	1,723,992,917	3.9	1,136,826,049	2.8	1,687,949,087	36,043,831
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	366,727,326	1,303,448,677	637,062,973	653,982,210	716,852,966	3,678,074,151	8.3	2,231,174,985	5.6	3,604,668,871	73,405,280
5.2 Class 2	5,992,187	106,103,248	149,570,544	179,463,639	123,305,043	564,434,661	1.3	433,169,140	1.1	383,659,730	180,774,931
5.3 Class 3					80,480,476	80,480,476	0.2			80,480,476	
5.4 Class 4								49,165,842	0.1		
5.5 Class 5	256,175	3,680,715	9,584,532	7,235,919		20,757,341	0.0				20,757,341
5.6 Class 6											
5.7 Totals	372,975,688	1,413,232,640	796,218,049	840,681,768	920,638,485	4,343,746,630	9.8	2,713,509,967	6.8	4,068,809,078	274,937,552

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	2,221,662,460	6,111,066,397	4,648,413,776	1,419,734,454	2,405,698,948	16,806,576,036	38.1	19,522,878,803	48.8	10,739,523,126	6,067,052,910
6.2 Class 2	726,045,747	4,980,222,070	3,725,655,240	1,299,400,976	1,065,513,824	11,796,837,857	26.7	9,844,625,629	24.6	6,052,029,692	5,744,808,166
6.3 Class 3	61,055,523	616,206,922	567,984,325	298,510,131	138,204,082	1,681,960,983	3.8	1,560,673,565	3.9	538,057,490	1,143,903,492
6.4 Class 4	84,488,562	471,338,326	192,926,525	31,805,542	144,192,530	924,751,485	2.1	713,599,309	1.8	489,546,627	435,204,858
6.5 Class 5	66,419,876	320,138,797	57,101,366	41,164,272	58,898,581	543,722,892	1.2	297,251,872	0.7	208,643,753	335,079,140
6.6 Class 6	11,665,628	18,654,087	3,820,750	3,288,947	10,607,715	48,037,126	0.1	23,099,947	0.1	29,757,917	18,279,209
6.7 Totals	3,171,337,796	12,517,626,600	9,195,901,981	3,093,904,323	3,823,115,679	31,801,886,379	72.1	31,962,129,125	79.8	18,057,558,604	13,744,327,775
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	9,996,913	18,167,535	78,959,050	64,555,085	802,628,758	974,307,341	2.2			277,234,366	697,072,974
8.2 Class 2		20,428,735	6,476,194	9,950,261	450,806,166	487,661,356	1.1			288,175,173	199,486,183
8.3 Class 3		1,954,467		14,834,355	84,086,500	100,875,322	0.2			69,182,359	31,692,964
8.4 Class 4					70,595,079	70,595,079	0.2			20,100,000	50,495,079
8.5 Class 5					17,614,224	17,614,224	0.0			1,575,000	16,039,224
8.6 Class 6					1,980,000	1,980,000	0.0				1,980,000
8.7 Totals	9,996,913	40,550,737	85,435,244	89,339,701	1,427,710,727	1,653,033,322	3.7			656,266,898	996,766,424
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) 2,724,691,627	9,914,015,759	7,053,981,692	3,240,268,931	4,371,435,026	27,304,393,035	61.9	XXX	XXX	20,328,792,925	6,975,600,110
10.2 Class 2	(d) 736,931,941	5,195,502,305	4,089,088,901	1,603,334,296	1,671,936,914	13,296,794,358	30.1	XXX	XXX	7,135,808,131	6,160,986,227
10.3 Class 3	(d) 61,055,523	625,997,103	574,484,126	317,262,697	302,771,058	1,881,570,507	4.3	XXX	XXX	705,974,051	1,175,596,456
10.4 Class 4	(d) 84,488,562	471,338,326	192,926,525	31,805,542	214,787,609	995,346,564	2.3	XXX	XXX	509,646,627	485,699,937
10.5 Class 5	(d) 66,676,051	323,819,512	66,685,897	48,400,192	76,512,805	(c) 582,094,458	1.3	XXX	XXX	210,218,753	371,875,705
10.6 Class 6	(d) 11,665,628	18,654,087	3,820,750	3,288,947	12,587,715	(c) 50,017,126	0.1	XXX	XXX	29,757,917	20,259,209
10.7 Totals	3,685,509,333	16,549,327,092	11,980,987,890	5,244,360,605	6,650,031,126	(b) 44,110,216,047	100.0	XXX	XXX	28,920,198,403	15,190,017,644
10.8 Line 10.7 as a % of Col. 6	8.4	37.5	27.2	11.9	15.1	100.0	XXX	XXX	XXX	65.6	34.4
11. Total Bonds Prior Year											
11.1 Class 1	5,538,438,985	6,973,919,734	7,868,200,451	3,972,989,007	2,274,169,571	XXX	XXX	26,627,717,748	66.5	19,553,144,504	7,074,573,244
11.2 Class 2	731,853,692	4,097,917,361	3,400,583,614	1,382,237,185	1,000,027,277	XXX	XXX	10,612,619,129	26.5	5,248,082,211	5,364,536,918
11.3 Class 3	91,422,415	755,363,283	625,433,957	119,966,607	73,059,329	XXX	XXX	1,665,245,592	4.2	692,102,775	973,142,817
11.4 Class 4	27,607,590	371,051,345	344,245,813	51,144,495	16,453,826	XXX	XXX	810,503,068	2.0	258,184,596	552,318,472
11.5 Class 5	42,215,328	168,102,162	71,714,921	4,503,093	11,996,452	XXX	XXX	(c) 298,531,956	0.7	175,179,615	123,352,341
11.6 Class 6	7,439,134	7,651,049	5,336,815	916,404	1,756,545	XXX	XXX	(c) 23,099,947	0.1	12,867,114	10,232,833
11.7 Totals	6,438,977,143	12,374,004,933	12,315,515,571	5,531,756,791	3,377,463,001	XXX	XXX	(b) 40,037,717,439	100.0	25,939,560,814	14,098,156,624
11.8 Line 11.7 as a % of Col. 8	16.1	30.9	30.8	13.8	8.4	XXX	XXX	100.0	XXX	64.8	35.2
12. Total Publicly Traded Bonds											
12.1 Class 1	2,384,948,005	7,580,302,663	5,046,300,557	2,311,265,002	3,005,976,698	20,328,792,925	46.1	19,553,144,504	48.8	20,328,792,925	XXX
12.2 Class 2	281,634,347	2,729,837,672	2,091,048,440	804,729,685	1,228,557,988	7,135,808,131	16.2	5,248,082,211	13.1	7,135,808,131	XXX
12.3 Class 3	22,663,495	169,402,210	242,112,206	55,001,343	216,794,797	705,974,051	1.6	692,102,775	1.7	705,974,051	XXX
12.4 Class 4	48,340,946	150,832,651	123,658,426	25,522,706	161,291,898	509,646,627	1.2	258,184,596	0.6	509,646,627	XXX
12.5 Class 5	25,334,394	88,094,620	25,697,351	14,320,846	56,771,542	210,218,753	0.5	175,179,615	0.4	210,218,753	XXX
12.6 Class 6	11,593,331	3,620,406	3,136,936	2,622,090	8,785,154	29,757,917	0.1	12,867,114	0.0	29,757,917	XXX
12.7 Totals	2,774,514,518	10,722,090,222	7,531,953,915	3,213,461,671	4,678,178,077	28,920,198,403	65.6	25,939,560,814	64.8	28,920,198,403	XXX
12.8 Line 12.7 as a % of Col. 6	9.6	37.1	26.0	11.1	16.2	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.3	24.3	17.1	7.3	10.6	65.6	XXX	XXX	XXX	65.6	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	339,743,622	2,333,713,096	2,007,681,136	929,003,928	1,365,458,328	6,975,600,110	15.8	7,074,573,244	17.7	XXX	6,975,600,110
13.2 Class 2	455,297,595	2,465,664,633	1,998,040,461	798,604,612	443,378,926	6,160,986,227	14.0	5,364,536,918	13.4	XXX	6,160,986,227
13.3 Class 3	38,392,028	456,594,893	332,371,920	262,261,354	85,976,260	1,175,596,456	2.7	973,142,817	2.4	XXX	1,175,596,456
13.4 Class 4	36,147,617	320,505,675	69,268,098	6,282,836	53,495,711	485,699,937	1.1	552,318,472	1.4	XXX	485,699,937
13.5 Class 5	41,341,657	235,724,892	40,988,547	34,079,346	19,741,263	371,875,705	0.8	123,352,341	0.3	XXX	371,875,705
13.6 Class 6	72,297	15,033,681	683,814	666,857	3,802,561	20,259,209	0.0	10,232,833	0.0	XXX	20,259,209
13.7 Totals	910,994,815	5,827,236,870	4,449,033,975	2,030,898,934	1,971,853,049	15,190,017,644	34.4	14,098,156,624	35.2	XXX	15,190,017,644
13.8 Line 13.7 as a % of Col. 6	6.0	38.4	29.3	13.4	13.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	2.1	13.2	10.1	4.6	4.5	34.4	XXX	XXX	XXX	XXX	34.4

(a) Includes $ 7,657,147,629 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 186,186,927 current year, $ 91,083,594 prior year of bonds with Z designations and $ 2,459,494,884 , 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 $ 22,124,257 current year, $ 22,948,930 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 $ 1,160,404,216 ; NAIC 2 $; NAIC 3 $; NAIC 4 $ 2,159,891 ; 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	45,351,855	1,981,804,925	1,150,697,361	380,258,248	684,229	3,558,796,619	8.1	3,629,469,574	9.1	3,533,396,483	25,400,136
1.2 Single Class Mortgage-Backed /Asset Backed Securities	11,317,595	43,233,321	19,799,232	5,701,624	88,077	80,139,849	0.2	39,608,342	0.1	80,139,849	
1.7 Totals	56,669,450	2,025,038,247	1,170,496,593	385,959,872	772,306	3,638,936,468	8.2	3,669,077,916	9.2	3,613,536,332	25,400,136
2. All Other Governments											
2.1 Issuer Obligations	10,255,360	417,133,564	382,797,001	31,673,948	6,433,119	848,292,992	1.9	556,174,382	1.4	735,751,066	112,541,926
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	4,335,344	23,462,548	35,358,909	36,688,833	481,705	100,327,338	0.2			100,327,338	
2.7 Totals	14,590,704	440,596,112	418,155,910	68,362,781	6,914,824	948,620,330	2.2	556,174,382	1.4	836,078,404	112,541,926
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	59,938,781	112,282,757	314,780,114	766,112,160	470,879,105	1,723,992,917	3.9	1,136,826,049	2.8	1,687,949,087	36,043,831
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	59,938,781	112,282,757	314,780,114	766,112,160	470,879,105	1,723,992,917	3.9	1,136,826,049	2.8	1,687,949,087	36,043,831
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	20,577,017	214,970,392	398,654,472	797,964,570	919,655,572	2,351,822,022	5.3	1,482,112,852	3.7	2,076,884,470	274,937,552
5.2 Single Class Mortgage-Backed /Asset Backed Securities	221,935,502	584,915,200	198,790,286	37,857,292	902,693	1,044,400,973	2.4	350,365,935	0.9	1,044,400,973	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined								881,031,180	2.2		
5.4 Other	130,463,170	613,347,049	198,773,290	4,859,907	80,219	947,523,635	2.1			947,523,635	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined											
5.6 Other											
5.7 Totals	372,975,688	1,413,232,640	796,218,049	840,681,768	920,638,485	4,343,746,630	9.8	2,713,509,967	6.8	4,068,809,078	274,937,552

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	2,456,061,899	9,923,407,974	6,864,105,675	2,347,736,803	1,758,868,605	23,350,180,956	52.9	22,779,422,376	56.9	12,585,579,914	10,764,601,042
6.2 Single Class Mortgage-Backed /Asset Backed Securities								103,651,400	0.3		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	155,808,070	174,689,699	96,654,229	63,467,545	275,001,933	765,621,477	1.7	1,284,133,676	3.2	759,811,557	5,809,920
6.4 Other	325,732,512	703,347,341	237,891,649	112,613,479	317,156,399	1,696,741,381	3.8	1,214,985,682	3.0	1,527,783,475	168,957,906
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	30,797,467	841,372,938	673,417,538	45,880,180	476,224,181	2,067,692,304	4.7	2,167,350,778	5.4	1,749,242,414	318,449,890
6.6 Other	202,937,848	874,808,648	1,323,832,890	524,206,315	995,864,560	3,921,650,261	8.9	4,412,585,213	11.0	1,435,141,244	2,486,509,017
6.7 Totals	3,171,337,796	12,517,626,600	9,195,901,981	3,093,904,323	3,823,115,679	31,801,886,379	72.1	31,962,129,125	79.8	18,057,558,604	13,744,327,775
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	9,996,913	40,550,737	85,435,244	89,339,701	1,427,710,727	1,653,033,322	3.7			656,266,898	996,766,424
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	9,996,913	40,550,737	85,435,244	89,339,701	1,427,710,727	1,653,033,322	3.7			656,266,898	996,766,424
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	2,602,181,825	12,690,150,349	9,196,469,867	4,413,085,430	4,584,231,357	33,486,118,828	75.9	XXX	XXX	21,275,827,917	12,210,290,911
10.2 Single Class Mortgage-Backed /Asset Backed Securities	233,253,096	628,148,521	218,589,518	43,558,915	990,771	1,124,540,822	2.5	XXX	XXX	1,124,540,822	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	155,808,070	174,689,699	96,654,229	63,467,545	275,001,933	765,621,477	1.7	XXX	XXX	759,811,557	5,809,920
10.4 Other	456,195,683	1,316,694,389	436,664,939	117,473,386	317,236,619	2,644,265,015	6.0	XXX	XXX	2,475,307,110	168,957,906
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	30,797,467	841,372,938	673,417,538	45,880,180	476,224,181	2,067,692,304	4.7	XXX	XXX	1,749,242,414	318,449,890
10.6 Other	207,273,191	898,271,196	1,359,191,799	560,895,148	996,346,265	4,021,977,600	9.1	XXX	XXX	1,535,468,583	2,486,509,017
10.7 Totals	3,685,509,333	16,549,327,092	11,980,987,890	5,244,360,605	6,650,031,126	44,110,216,047	100.0	XXX	XXX	28,920,198,403	15,190,017,644
10.8 Line 10.7 as a % of Col. 6	8.4	37.5	27.2	11.9	15.1	100.0	XXX	XXX	XXX	65.6	34.4
11. Total Bonds Prior Year											
11.1 Issuer Obligations	5,038,363,496	8,140,283,798	8,761,073,567	4,535,864,225	3,108,420,147	XXX	XXX	29,584,005,234	73.9	18,427,733,542	11,156,271,692
11.2 Single Class Mortgage-Backed /Asset Backed Securities	72,382,073	220,188,000	131,613,001	54,461,716	14,980,885	XXX	XXX	493,625,676	1.2	437,717,558	55,908,118
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	365,519,581	1,053,766,015	575,133,403	142,411,045	28,334,813	XXX	XXX	2,165,164,857	5.4	2,094,738,419	70,426,437
11.4 Other	497,394,066	557,316,944	112,127,824	2,288,984	45,857,863	XXX	XXX	1,214,985,682	3.0	1,056,246,615	158,739,067
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	93,651,423	1,234,108,005	836,612,305	2,979,044		XXX	XXX	2,167,350,778	5.4	1,788,434,707	378,916,071
11.6 Other	371,666,504	1,168,342,169	1,898,955,469	793,751,778	179,869,292	XXX	XXX	4,412,585,213	11.0	2,134,689,974	2,277,895,239
11.7 Totals	6,438,977,143	12,374,004,933	12,315,515,571	5,531,756,791	3,377,463,001	XXX	XXX	40,037,717,439	100.0	25,939,560,814	14,098,156,624
11.8 Line 11.7 as a % of Col. 8	16.1	30.9	30.8	13.8	8.4	XXX	XXX	100.0	XXX	64.8	35.2
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,816,887,275	7,637,879,008	5,733,039,677	2,964,756,730	3,123,265,228	21,275,827,917	48.2	18,427,733,542	46.0	21,275,827,917	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	233,253,096	628,148,521	218,589,518	43,558,915	990,771	1,124,540,822	2.5	437,717,558	1.1	1,124,540,822	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	151,219,168	174,689,699	96,654,229	63,467,545	273,780,915	759,811,557	1.7	2,094,738,419	5.2	759,811,557	XXX
12.4 Other	419,363,471	1,256,885,709	421,766,967	97,124,441	280,166,521	2,475,307,110	5.6	1,056,246,615	2.6	2,475,307,110	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	24,147,026	755,647,320	558,478,008		410,970,060	1,749,242,414	4.0	1,788,434,707	4.5	1,749,242,414	XXX
12.6 Other	129,644,481	268,839,965	503,425,516	44,554,039	589,004,582	1,535,468,583	3.5	2,134,689,974	5.3	1,535,468,583	XXX
12.7 Totals	2,774,514,518	10,722,090,222	7,531,953,915	3,213,461,671	4,678,178,077	28,920,198,403	65.6	25,939,560,814	64.8	28,920,198,403	XXX
12.8 Line 12.7 as a % of Col. 6	9.6	37.1	26.0	11.1	16.2	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.3	24.3	17.1	7.3	10.6	65.6	XXX	XXX	XXX	65.6	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	785,294,550	5,052,271,341	3,463,430,190	1,448,328,700	1,460,966,129	12,210,290,911	27.7	11,156,271,692	27.9	XXX	12,210,290,911
13.2 Single Class Mortgage-Backed /Asset Backed Securities								55,908,118	0.1	XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	4,588,902				1,221,018	5,809,920	0.0	70,426,437	0.2	XXX	5,809,920
13.4 Other	36,832,211	59,808,680	14,897,972	20,348,945	37,070,098	168,957,906	0.4	158,739,067	0.4	XXX	168,957,906
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined	6,650,441	85,725,618	114,939,530	45,880,180	65,254,121	318,449,890	0.7	378,916,071	0.9	XXX	318,449,890
13.6 Other	77,628,710	629,431,231	855,766,284	516,341,109	407,341,683	2,486,509,017	5.6	2,277,895,239	5.7	XXX	2,486,509,017
13.7 Totals	910,994,815	5,827,236,870	4,449,033,975	2,030,898,934	1,971,853,049	15,190,017,644	34.4	14,098,156,624	35.2	XXX	15,190,017,644
13.8 Line 13.7 as a % of Col. 6	6.0	38.4	29.3	13.4	13.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	2.1	13.2	10.1	4.6	4.5	34.4	XXX	XXX	XXX	XXX	34.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,170,716,477	1,170,716,477			
2. Cost of short-term investments acquired	1,515,109,247	1,515,109,247			
3. Accrual of discount	5,127,947	5,127,947			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	334,163	334,163			
6. Deduct consideration received on disposals	2,632,635,481	2,632,635,481			
7. Deduct amortization of premium	636,274	636,274			
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)	58,016,080	58,016,080			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	58,016,080	58,016,080			

(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)		155,355,148
2.	Cost/Option Premium (Section 2, Column 7)		403,662,804
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		262,412,824
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	(7,874,023)	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		(7,874,023)
5.	Consideration Received on Terminations (Section 3, Column 12)		338,587,143
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)		474,969,611

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)		48,216,247
2.	Consideration received (Section 2, Column 7)		273,383,698
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		144,497,917
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	6,949	
	4.2 Used to Adjust Basis (Section 3, Column 15)		6,949
5.	Consideration Paid on Terminations (Section 3, Column 12)		251,188,163
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		214,902,750

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, December 31, prior year (Line 8, prior year)			15,364,042
2.	Cost or (Consideration Received) (Section 2, Column 7)			(31,154,273)
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)			3,772,786
4.	Gain/(Loss) on Termination:			
	4.1 Recognized (Section 3, Column 14)	(257,469,842)		
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	77,052,589		(180,417,253)
5.	Consideration Received (or Paid) on Terminations (Section 3, Column 12)			(149,035,916)
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)			21,072,739
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)			(64,471,522)

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)			(1,044,347)
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)			(1,044,347)
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	(14,267,578)		
4.2	Less:			
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	(14,267,578)		
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)			(14,267,578)
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	388,571,389
2.	Part B, Section 1, Column 10	214,902,750
3.	Part C, Section 1, Column 10	166,352,500
4.	Part D, Section 1, Column 9 - 12	
5.	Lines (1) - (2) + (3) + (4)	340,021,139
6.	Part E, Section 1, Column 4	725,560,743
7.	Part E, Section 1, Column 5	(385,386,068)
8.	Lines (5) - (6) - (7)	(153,537)

		Fair Value
9.	Part A, Section 1, Column 11	388,571,389
10.	Part B, Section 1, Column 11	214,902,750
11.	Part C, Section 1, Column 11	(29,539,118)
12.	Part D, Section 1, Column 9	
13.	Lines (9) - (10) + (11) + (12)	144,129,520
14.	Part E, Section 1, Column 7	759,112,293
15.	Part E, Section 1, Column 8	(614,829,236)
16.	Lines (13) - (14) - (15)	(153,537)

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
079860A@1	BELLSOUTH CORP due 9/20/2011, CDS attached to Cash Security-JPMCC 2003-CB7, A4	1	5,014,894	5,049,460	CDS SPZ500FI1 ON BELLSOUTH CORP	28,270	46625M-P2-9	JPMCC 2003-CB7, A4	5,014,894	5,021,190	1FE
26056@CM6	ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B	3	20,000,533	11,669,053	CDS CX4722570 ON ALLSTATE BESPOKE AA	(8,432,083)	20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	20,000,533	20,101,135	1FE
26056@CM6	ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-SANDVIK AB UNSECURED NOTES 12 YEAR	3	27,691,980	16,724,757	CDS CX4722570 ON ALLSTATE BESPOKE AA	(11,674,742)	W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	27,691,980	28,399,499	1
26056@CM6	ALLSTATE BESPOKE AA due 6/20/2014, CDS attached to Cash Security-SMUCKER (J.M.) CO. (UNITED STATES) 15/10	3	17,307,487	9,470,434	CDS CX4722570 ON ALLSTATE BESPOKE AA	(7,296,714)	832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10	17,307,487	16,767,148	1
742718F#1	PG 100 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO	1Z	9,963,740	10,539,685	CDS CS2986889 ON PG 100 12/20/2014	309,545	742718-DM-8	PROCTER & GAMBLE CO	9,963,740	10,230,140	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-SWEDISH GOVERNMENT	1Z	7,537,041	7,948,271	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	340,521	W9478G-PS-6	SWEDISH GOVERNMENT	7,537,041	7,607,750	1FE
APPLIED	IBM 100 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED	2Z	20,000,000	19,128,549	CDS CS3009921 ON IBM 100 12/20/2014	653,149	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	20,000,000	18,475,400	2FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-CORP ANDINA DE FOMENTO	1Z	38,506,529	44,831,279	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	262,688	219868-BN-5	CORP ANDINA DE FOMENTO	38,506,529	44,568,591	1FE
APPLIED	MUNICDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-KFW	1Z	46,534,757	45,580,047	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	291,875	500769-DJ-0	KFW	46,534,757	45,288,171	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-LOCKHEED MARTIN CORP	1Z	6,800,524	6,765,500	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	46,700	539830-AU-3	LOCKHEED MARTIN CORP	6,800,524	6,718,800	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-WBCMT 2007-C30, AJ	3Z	15,852,888	16,127,251	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	274,363	92978Q-AJ-6	WBCMT 2007-C30, AJ	15,852,888	15,852,888	3FE
APPLIED	MUNICDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-WEST VLY MSN CA CCD BABS 04C	1Z	21,428,571	21,058,080	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	145,938	95640H-BV-9	WEST VLY MSN CA CCD BABS 04C	21,428,571	20,912,143	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL	1Z	109,608,306	106,531,722	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	676,353	46513E-GV-8	AID-ISRAEL	109,608,306	105,855,369	1
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-AID-ISRAEL	1Z	54,799,628	53,329,123	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	338,176	46513E-JX-1	AID-ISRAEL	54,799,628	52,990,946	1
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-COLUMBUS OH G O VAR BABS 2009C	1Z	31,859,110	31,303,182	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	216,974	199491-L5-8	COLUMBUS OH G O VAR BABS 2009C	31,859,110	31,086,208	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-JERSEY STREET CLO, CLASS A	1Z	24,982,082	27,011,036	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	202,906	476759-AA-3	JERSEY STREET CLO, CLASS A	24,982,082	26,808,130	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-NORDIC INVESTMENT BANK	1Z	27,272,692	26,782,047	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	169,088	65562Q-AF-2	NORDIC INVESTMENT BANK	27,272,692	26,612,958	1FE

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
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-ONTARIO (PROVINCE OF)	1Z	24,550,102	23,942,832	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	169,088	683234-8D-3	ONTARIO (PROVINCE OF)	24,550,102	23,773,744	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-TEMASEK FINANCIAL I LTD	1Z	39,636,503	39,330,247	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	270,541	87973R-AA-8	TEMASEK FINANCIAL I LTD	39,636,503	39,059,706	1FE
APPLIED	BYD 500 due 12/20/2014, CDS attached to Cash Security-ROCHE HLDGS INC	1Z	1,665,168	1,400,061	CDS CS3027857 ON BYD 500 12/20/2014	(248,216)	771196-AS-1	ROCHE HLDGS INC	1,665,168	1,648,277	1FE
APPLIED	AMKR 500 due 12/20/2014, CDS attached to Cash Security-SOUTHERN CAL EDISON	1Z	2,158,788	2,139,310	CDS CS3035520 ON AMKR 500 12/20/2014	8,144	842400-FL-2	SOUTHERN CAL EDISON	2,158,788	2,131,166	1FE
APPLIED	IRMD 500 due 12/20/2014, CDS attached to Cash Security-DUKE ENERGY OHIO INC	1Z	1,999,248	2,196,120	CDS CS3038086 ON IRMD 500 12/20/2014	88,456	26442E-AA-8	DUKE ENERGY OHIO INC	1,999,248	2,107,664	1FE
APPLIED	MUNIGE-CAPCORP 100 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1Z	9,846,968	9,344,224	CDS CS3038094 ON GE-CAPCORP 100 12/20/20	(263,676)	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	9,846,968	9,607,900	1FE
APPLIED	EP 500 due 12/20/2014, CDS attached to Cash Security-PHILIPS ELECTRONICS NV	1Z	1,967,242	2,385,906	CDS CS3038110 ON EP 500 12/20/2014	117,122	500472-AC-9	PHILIPS ELECTRONICS NV	1,967,242	2,268,784	1FE
167484A*5	030,080,130,140,190 due 3/20/2010, CDS attached to Cash Security-FIRST TENNESSEE BANK	1	19,988,654	17,227,492	CDS SP0100WE2 ON 030,080,130,140,190	(158,248)	337158-AD-1	FIRST TENNESSEE BANK	19,988,654	17,385,740	2FE
205887X@6	CONAGRA FOODS INC due 12/20/2010, CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2	10,037,979	10,759,532	CDS SPG4025N1 ON CONAGRA FOODS INC	35,132	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	10,037,979	10,724,400	1FE
20825CA*5	CONOCO PHILLIPS due 3/20/2012, CDS attached to Cash Security-ANGLO IRISH BANK CORP. SUB NTS SER A	1	10,000,000	4,520,572	CDS SPS500V67 ON CONOCO PHILLIPS	20,572	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	4,500,000	2
244217B@3	JOHN DEERE CAPITAL CORP due 6/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1	5,000,000	5,261,926	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	11,926	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	5,000,000	5,250,000	2FE
294549C*9	EQUITABLE RESOURCES INC due 12/20/2010, CDS attached to Cash Security-L-3 COMMUNICATIONS CORP	2	9,964,880	9,800,415	CDS SPH40261O ON EQUITABLE RESOURCES INC	(90,945)	502413-AX-5	L-3 COMMUNICATIONS CORP	9,964,880	9,891,360	2FE
30275#AA9	140,140,150,080,118 due 3/20/2010, CDS attached to Cash Security-ERIE CNTY NY TOBACCO ASSET SEC 05 E	1	9,901,364	8,193,212	CDS SPK4015X6 ON 140,140,150,080,118	(92,588)	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	9,901,364	8,285,800	2FE
30275#AB7	CAT,DD,GD,GE,IBM due 3/20/2010, CDS attached to Cash Security-PRINCIPAL LIFE INC FNDG	1	14,987,475	15,221,416	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	(39,674)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,987,475	15,261,090	1FE
30275#AC5	PX,PG,APA,ED,AIG due 3/20/2010, CDS attached to Cash Security-MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000	15,303,765	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(167,646)	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	15,000,000	15,471,411	1
30275#AD3	140,000,080,080, 116 10 due 3/20/2010, CDS attached to Cash Security-AEGIS GROUP PLC SER A SR UNSEC NTS	1	10,000,000	10,257,113	CDS SPF401A57 ON 140,000,080,080, 116 10	(73,487)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	10,330,600	2
30275#AE1	SO,BHI,BDX,TJX,COST due 6/20/2010, CDS attached to Cash Security-UTAH STATE RETIREMENT INV. FUND SER. A,	1	15,000,000	15,046,540	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(24,560)	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	15,000,000	15,071,100	2
30275#AF8	CVX,UPS,CLX,ADM due 9/20/2010, CDS attached to Cash Security-SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	14,042,650	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	(24,350)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	15,000,000	14,067,000	1

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
30275#AK7	FTD BASKET due 7/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	25,251,403	16,391,406	CDS CN9297281 ON FTD BASKET	(6,945,722)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	25,251,403	23,337,127	1
30275#AK7	FTD BASKET due 7/20/2017, CDS attached to Cash Security-PHHMC 2007-2 A1	1	24,404,333	14,416,425	CDS CN9297281 ON FTD BASKET	(6,669,115)	69337G-AA-1	PHHMC 2007-2 A1	24,404,333	21,085,540	1Z*
30275#AK7	FTD BASKET due 7/20/2017, CDS attached to Cash Security-SOCIETE GENERALE	1	25,251,403	12,723,884	CDS CN9297281 ON FTD BASKET	(6,945,722)	83367T-AA-7	SOCIETE GENERALE	25,251,403	19,669,606	1FE
30275#AK7	FTD BASKET due 7/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1	25,251,403	16,219,282	CDS CN9297281 ON FTD BASKET	(6,945,722)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	25,251,403	23,165,004	1
369622@R7	GENERAL ELECTRIC CAPITA due 6/20/2010, CDS attached to Cash Security-CREDIT SUISSE NEW YORK	1	9,990,906	10,807,029	CDS SPH300L73 ON GENERAL ELECTRIC CAPITA	(44,981)	22546Q-AA-5	CREDIT SUISSE NEW YORK	9,990,906	10,852,010	1FE
370334E@9	GENERAL MILLS INC due 9/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2	10,166,080	10,248,017	CDS SPH300MI8 ON GENERAL MILLS INC	67,957	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,166,080	10,180,060	1FE
548661D*5	LOWES COMPANIES due 9/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,369,821	4,785,082	CDS SPI200TT8 ON LOWES COMPANIES	(40,465)	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	5,369,821	4,825,547	1
55295*AC2	MBIA INSURANCE CORPORAT due 9/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	4	10,000,000	2,717,113	CDS CS2211205 ON MBIA INSURANCE CORPORAT	(5,765,087)	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	10,000,000	8,482,200	2FE
574599C#1	MASCO CORP due 12/20/2010, CDS attached to Cash Security-SCHERING-PLOUGH	3	5,293,871	5,473,772	CDS SPM401X05 ON MASCO CORP	(21,513)	806605-AE-1	SCHERING-PLOUGH	5,293,871	5,495,285	1FE
701094B@2	PARKER HANNIFIN CORP due 9/20/2010, CDS attached to Cash Security-WAWA INC SR UNSEC. NTS	1	10,000,000	10,139,341	CDS SPG4023G8 ON PARKER HANNIFIN CORP	(4,466)	94403*-AY-2	WAWA INC SR UNSEC. NTS	10,000,000	10,143,807	2FE
717880A*9	110,130,160,140, 100 due 3/20/2010, CDS attached to Cash Security-CLARK CNTY NV G O TRANSN BABS 09B-1	1	15,000,000	15,413,023	CDS SPO100WP7 ON 110,130,160,140, 100	(134,777)	180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	15,000,000	15,547,800	1FE
837004D*8	SOUTH CAROLINA ELECTRIC due 9/20/2010, CDS attached to Cash Security-NATIONAL CAPITAL TRST II	2	5,884,930	4,964,277	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(26,780)	635192-AA-5	NATIONAL CAPITAL TRST II	5,884,930	4,991,056	1FE
94106LD*7	WASTE MANAGEMENT INC due 6/20/2010, CDS attached to Cash Security-JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	2	5,000,000	5,269,495	CDS SP1500U34 ON WASTE MANAGEMENT INC	6,795	479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	5,000,000	5,262,700	1
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	2Z	15,045,554	12,920,001	CDS CS2275200 ON CITY OF NEW YORK RR40%	(2,579,188)	P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	15,045,554	15,499,189	2
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-NORTHGROUP PFD CAP CORP	1Z	9,954,446	6,995,435	CDS CS2275200 ON CITY OF NEW YORK RR40%	(1,706,444)	66644P-AA-5	NORTHGROUP PFD CAP CORP	9,954,446	8,701,878	1FE
931142H#3	WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC	1Z	10,596,513	11,292,832	CDS CS2986897 ON WAL MART STORES INC	264,892	931142-CM-3	WAL-MART STORES INC	10,596,513	11,027,940	1FE
14911RB*9	CAT-FIN due 12/20/2014, CDS attached to Cash Security-CATERPILLAR FIN SERV CRP	1Z	1,995,710	2,110,116	CDS CS2989446 ON CAT-FINSER 100 12/20/20	26,962	14912L-3U-3	CATERPILLAR FIN SERV CRP	1,995,710	2,083,154	1FE
14911RB*9	CAT-FIN due 12/20/2014, CDS attached to Cash Security-CATERPILLAR INC	1Z	7,115,974	7,657,662	CDS CS2989446 ON CAT-FINSER 100 12/20/20	107,846	149123-BL-4	CATERPILLAR INC	7,115,974	7,549,816	1FE

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
604059A#2	MMM 100 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09	1Z	9,836,172	10,295,056	CDS CS2994560 ON MMM 100 12/20/2014	328,656	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	9,836,172	9,966,400	1FE
APPLIED	CDX.NA.IG.13-V1 5Y due 12/20/2014, CDS attached to Cash Security-NORWEGIAN GOVERNMENT	1Z	18,399,035	18,977,742	CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	681,042	R63339-FS-0	NORWEGIAN GOVERNMENT	18,399,035	18,296,700	1FE
9999999 - Totals			951,672,692	866,039,797	XXX	(60,255,232)	XXX	XXX	951,672,692	926,295,029	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	44	414,210,621	39	449,202,664	30	399,530,153	28	371,918,319	44	414,210,621
2. Add: Opened or Acquired Transactions	6	98,131,009	3	29,959,926	4	44,131,355	33	645,287,196	46	817,509,485
3. Add: Increases in Replicated Asset Statement Value	XXX	5,152,267	XXX	1,428,159	XXX	1,182,850	XXX	2,826,180	XXX	10,589,455
4. Less: Closed or Disposed of Transactions	11	67,155,993	12	79,888,769	6	70,591,799	6	59,588,842	35	277,225,404
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,135,239	XXX	1,171,827	XXX	2,334,240	XXX	8,770,160	XXX	13,411,466
7. Ending Inventory	39	449,202,664	30	399,530,153	28	371,918,319	55	951,672,692	55	951,672,692

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,088,806,326	2,088,806,326	
2. Cost of cash equivalents acquired	70,878,589,111	70,878,589,111	
3. Accrual of discount	7,565,920	7,565,920	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	8,040	8,040	
6. Deduct consideration received on disposals	71,870,421,371	71,870,421,371	
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)	1,104,548,026	1,104,548,026	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	1,104,548,026	1,104,548,026	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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
102007		FARMINGDALE	NY		04/13/1995		125,444						6,046,253	01/03/1995
104000		PITTSBURGH	PA		08/27/1990		485,667						10,953,564	07/13/1990
107008		CANTON	OH		02/28/1997		927,064						8,749,245	01/30/1997
107009		NORTH CANTON	OH		02/28/1997		380,334						3,589,438	01/30/1997
107010		IRVING	TX		10/22/1990		5,165,268						10,822,245	10/22/1990
111001		SAN DIEGO	CA		04/22/1999		1,039,836						3,421,896	03/03/1999
118038		NEW YORK	NY		10/02/1998		8,153,460						31,824,141	08/21/1998
121021		CUYAHOGA FALLS	OH		11/05/1990		485,209						6,391,996	08/24/1990
121022		PITTSBURGH	PA		11/05/1990		269,006						3,543,798	08/30/1990
121023		PITTSBURGH	PA		11/05/1990		144,507						1,903,686	09/05/1990
121024		PITTSBURGH	PA		11/05/1990		90,592						1,193,431	08/29/1990
121067		SAN ANTONIO	TX		12/20/1995		226,673						4,077,628	10/29/1990
121071		REDMOND	WA		02/15/1996		291,576						3,912,212	09/05/1990
121281		CITY OF INDUSTRY	CA		07/09/1998		1,289,800						6,506,795	05/01/1998
121347		BUTLER	PA		07/29/1994		6,171,433						18,397,595	04/01/2004
121361		BUTLER	PA		09/30/1994		838,190						3,199,574	08/31/1994
121371		IRVINE	CA		12/19/1994		10,359						3,267,000	11/11/1994
121374		WILMETTE	IL		05/15/1995		12,051,378						39,311,256	02/08/1995
121408		NEW YORK	NY		10/23/1995		315,814						12,644,228	06/20/1995
121429		RENTON	WA		10/26/1995		378,019						4,529,936	08/18/1995
121443		SAN ANTONIO	TX		12/20/1995		191,205						4,035,026	11/15/1995
121460		MURRAY	UT		05/07/1996		312,877						3,574,592	03/16/1996
121463		REDMOND	WA		05/15/1996		219,705						2,459,234	04/24/1996
121466		AUBURN	WA		05/03/1996		178,194						2,035,797	04/25/1996
121485		SALT LAKE CITY	UT		07/22/1996		1,932,725						3,979,671	05/07/1996
121489		LOS ANGELES	CA		07/18/1996		1,318,497						8,411,932	05/20/1996
121493		PHOENIX	AZ		08/07/1996		1,018,283						2,321,062	07/09/1996
121499		COLUMBIA	SC		08/30/1996		1,057,559						13,101,341	07/17/1996
121507		SAN DIEGO	CA		12/02/1996		429,948						1,991,630	11/25/1996
121544		SEATTLE	WA		09/05/1997		1,301,890						9,664,367	06/18/1997
121557		HAUPPAUGE	NY		09/30/1997		1,243,941						4,627,780	08/14/1997
121560		SHELTON	CT		09/11/1997		1,111,838						5,955,019	09/05/1997
121562		KANSAS CITY	MO		09/18/1997		621,730						3,563,379	09/17/1997
121563		CARROLLTON	TX		10/06/1997		10,998,460						17,554,348	09/23/1997
121567		CARSON	CA		12/12/1997		539,213						8,229,657	10/30/1997
121581		LAS VEGAS	NV		12/16/1999		11,681,942						20,548,702	12/19/1997
121583		LINCOLNSHIRE	IL		12/15/1997		2,432,600						6,349,018	12/12/1997
121594		O'HARA TOWNSHIP	PA		01/27/1998		2,934,443						6,979,616	01/06/1998
121599		YORK	SC		06/03/1998		1,970,694						3,352,682	03/26/1998
121600		GREENWOOD VILLAGE	CO		03/26/1998		738,040						4,857,769	02/13/1998
121607		CHARLOTTE	NC		06/04/1998		539,195						2,832,187	04/17/1998
121609		GARDENA	CA		04/08/1998		1,102,941						3,367,450	03/31/1998
121611		BURLINGTON	MA		04/27/1998		960,293						4,277,592	03/09/1998
121623		SEATTLE	WA		05/29/1998		953,898						2,193,097	04/28/1998
121651		SUNRISE	FL		08/25/1998		7,204,557						10,704,025	08/07/1998
121652		LOMBARD	IL		10/14/1998		2,142,249						4,249,310	07/09/1998
121656		IRWINDALE	CA		09/15/1998		2,966,202						7,641,049	08/01/1998
121658		RANCHO CUCAMONGA	CA		12/29/1998		3,377,335						9,045,196	11/03/1998
121659		IRWINDALE	CA		09/15/1998		2,984,047						7,834,870	08/01/1998
121665		FT. COLLINS	CO		08/27/1998		1,005,190						2,262,179	08/12/1998
121688		SAN DIEGO	CA		03/01/1999		2,027,962						5,345,365	07/01/2003
121692		MIDDLETON	WI		02/19/1999		317,811						1,956,587	12/23/1998
121697		ALEXANDRIA	VA		03/30/1999		5,106,602						23,999,286	03/17/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
121709		PITTSBURGH	PA		04/01/1999		7,202,142						21,004,310	02/02/1999
121713		KENT	WA		03/25/1999		1,295,620						5,869,449	02/12/1999
121714		GREENVILLE	SC		04/27/1999		1,313,981			499,220			2,076,576	03/17/1999
121715		CHARLOTTE	NC		04/15/1999		1,221,040						2,406,789	03/11/1999
121718		WILMINGTON	OH		05/21/1999		2,535,211						3,049,587	03/30/1999
121733		SEATTLE	WA		05/13/1999		3,451,954						9,215,995	02/22/1999
121734		PITTSBURGH	PA		06/30/1999		4,202,347						8,542,908	05/15/1999
121753		RANCHO CORDOVA	CA		09/03/1999		2,018,176						4,658,150	08/09/1999
121754		RANCHO CORDOVA	CA		09/02/1999		1,484,853						6,737,878	08/09/1999
121755		NEWARK	NJ		09/30/1999		4,817,855						10,023,238	08/14/1999
121759		MINNEAPOLIS	MN		11/09/1999		7,848,602						13,020,066	10/08/1999
121765		LOS ANGELES	CA		11/10/1999		926,049						2,487,380	09/10/1999
121766		CARSON	CA		11/10/1999		1,343,768						3,858,844	09/10/1999
121767		RANCHO DOMINGQUEZ	CA		11/10/1999		1,479,480						4,773,268	09/10/1999
121785		ALPHARETTA	GA		12/22/1999		2,281,010						6,907,444	10/01/1999
121795		ROCK HILL	SC		02/18/2000		665,716						2,641,965	12/06/1999
121806		PENNSAUKEN	NJ		01/07/2000		86,955						8,215,492	11/29/1999
121820		MILFORD	OH		01/20/2000		14,117,918						24,940,154	11/10/1999
121825		SAN DIEGO	CA		03/27/2000		2,910,584						8,684,136	02/03/2000
121835		COLUMBUS	OH		05/01/2000		2,008,383						3,107,359	03/29/2000
121836		CERITOS	CA		05/18/2000		5,350,752						16,393,008	02/29/2000
121838		EL PASO	TX		04/25/2000		725,733						1,662,032	03/14/2000
121843		FAIRFAX	VA		05/31/2000		10,945,188						20,347,823	05/01/2000
121845		LOWELL	MA		09/29/2000		1,943,919						4,410,329	04/18/2000
121847		FREMONT	CA		07/13/2000		6,301,911						7,813,230	07/01/2000
121848		BATAVIA	IL		06/14/2000		9,771,566						13,779,862	08/14/2002
121852		CARLSBAD	CA		06/14/2000		2,992,836						11,436,009	04/24/2000
121873		MINNETONKA	MN		09/22/2000		7,494,662						12,489,872	08/10/2000
121874		PALO ALTO	CA		07/21/2000		1,300,098						5,562,869	06/15/2000
121876		ALEXANDRIA	VA		08/22/2000		6,743,930						12,427,204	04/12/2004
121891		PINELLAS PARK	FL		10/05/2000		3,496,141						7,004,133	09/15/2000
121893		SUNNYVALE	CA		09/20/2000		5,339,352						6,541,980	08/22/2000
121897		COLUMBIA	MD		12/05/2000		9,772,635				(267,855)		19,331,052	10/30/2000
121898		COLUMBIA	SC		10/31/2000		3,103,262						4,325,642	10/10/2000
121900		PORT ORCHARD	WA		10/04/2000		3,988,582						5,775,316	09/15/2000
121911		BRAINTREE	MA		12/28/2000		13,364,851						23,834,112	11/03/2000
121931		SAN MARCOS	CA		01/05/2001		3,951,493						5,455,888	12/01/2000
121937		CLEVELAND	OH		01/19/2001		2,254,192						2,072,188	12/11/2000
121938		MENTOR	OH		01/19/2001		1,342,447						1,662,175	12/13/2000
121945		FT COLLINS	CO		01/24/2001		2,710,442						9,510,013	01/03/2001
121946		BAINBRIDGE ISLAND	WA		03/14/2001		8,124,164						17,397,264	02/06/2001
121952		JERSEY CITY	NJ		09/20/2001		22,947,691						29,049,271	02/19/2001
121954		HAUPPAUGE	NY		02/09/2001		3,230,852						7,836,103	01/17/2001
121959		WARREN	OH		05/04/2001		1,584,385						3,372,213	12/30/2000
121970		LEVITTOWN	NY		03/15/2001		12,367,763						17,157,612	02/08/2001
121977		IRVING	TX		03/16/2001		2,052,071						3,955,607	02/08/2001
121980		PINEVILLE	NC		06/19/2001		628,594						5,299,791	05/29/2001
121987		DES MOINES	IA		05/23/2001		2,119,571						4,201,095	03/27/2001
122019		GARDENDALE	AL		12/11/2001		2,256,781						3,847,081	11/23/2001
122077		NASHVILLE	TN		09/04/2001		3,093,625						6,660,062	08/13/2001
122087		MASPETH	NY		10/29/2001		674,927						7,749,176	08/23/2001
122088		OVERLAND PARK	KS		11/20/2001		3,219,165						4,831,839	10/26/2001
122089		OVERLAND PARK	KS		11/20/2001		5,845,325						8,773,602	10/26/2001
122090		ROSCOE	IL		11/16/2001		1,831,399						3,332,800	10/05/2001
122091		APPLETON	WI		11/20/2001		2,332,297						4,304,218	09/20/2001
122092		BELOIT	WI		11/16/2001		2,335,977						4,493,138	10/05/2001
122093		GREEN BAY	WI		11/16/2001		2,262,401						4,309,150	09/20/2001
122101		BLOOMINGTON	MN		11/15/2001		3,798,000			415,270			3,798,000	10/25/2001
122106		FOUNTAIN VALLEY	CA		12/21/2001		9,528,066						15,797,480	12/01/2001
122112		SHAKOPEE	MN		12/20/2001		2,375,321						4,694,774	11/15/2001
122113		SHEBOYGAN	WI		12/20/2001		2,324,088						4,193,411	11/01/2001
122116		ALPHARETTA	GA		11/27/2001		4,947,266						9,384,263	05/30/2001

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
122117		WESLEY CHAPEL	FL		12/13/2001		3,451,431						5,098,371	11/02/2001
122118		DULUTH	GA		12/07/2001		3,716,926						7,594,685	06/27/2001
122119		LAWRENCEVILLE	GA		12/05/2001		5,575,388						11,999,910	06/19/2001
122122		ALEXANDRIA	VA		12/26/2001		7,856,510						19,401,468	11/09/2001
122132		DREXEL HILL	PA		02/01/2002		1,356,715						8,431,884	04/26/2004
122143		GRAPEVINE	TX		05/01/2002		2,174,763						7,952,132	03/13/2002
122146		MIDVALE	UT		04/15/2002		4,440,528						7,261,963	03/22/2002
122152		MONONA	WI		04/30/2002		6,959,726						10,929,911	04/01/2002
122159		CANTON	OH		08/01/2002		6,806,339						7,844,604	05/21/2002
122171		PHILADELPHIA	PA		05/30/2002		9,486,526						22,733,015	04/16/2002
122173		BALTIMORE	MD		08/29/2002		5,126,897						7,027,442	11/29/2005
122174		GOLETA	CA		07/18/2002		5,130,803						11,489,104	06/13/2002
122177		CINCINNATI	OH		08/07/2002		4,733,838						3,274,471	07/15/2002
122183		PURCHASE	NY		08/16/2002		10,130,000			2,836,080			10,130,000	06/14/2002
122185		HIGHLAND HEIGHTS	OH		08/20/2002		2,512,656						3,793,514	05/15/2002
122186		SOLON	OH		08/20/2002		3,062,299						4,623,345	04/12/2002
122196		CRANBURY	NJ		09/30/2002		12,449,273						26,145,026	08/01/2002
122197		FLORHAM PARK	NJ		12/16/2002		5,040,644						12,942,960	09/28/2002
122198		CHATAM	NJ		12/16/2002		8,471,670						19,428,494	09/28/2002
122199		GARWOOD	NJ		12/16/2002		5,294,793						13,917,586	09/28/2002
122200		STIRLING	NJ		12/16/2002		4,617,060						10,040,199	09/28/2002
122205		MINNETONKA	MN		12/23/2002		4,270,285						8,070,588	01/01/2004
122207		STERLING HEIGHTS	MI		03/31/2003		7,890,996						10,104,024	03/12/2003
122215		ORLANDO	FL		10/25/2002		5,389,961						9,573,637	09/02/2002
122216		PORT ST. LUCIE	FL		10/29/2002		4,523,340						8,476,375	09/01/2002
122217		SAN DIMAS	CA		10/31/2002		4,600,000						14,073,087	10/08/2002
122218		EL PASO	TX		10/10/2002		1,010,533						3,293,305	09/30/2002
122221		MIAMI	FL		10/29/2002		5,663,541						11,162,484	09/19/2002
122223		EDINA	MN		12/18/2002		3,176,869						10,853,379	11/19/2002
122224		HOLLAND	MI		11/27/2002		2,859,876						5,560,427	10/15/2002
122226		GREAT NECK	NY		12/10/2002		4,528,205						7,407,994	03/07/2006
122227		GREAT NECK	NY		12/19/2002		17,973,947						36,109,656	10/08/2002
122242		DANA POINT	CA		12/23/2002		5,480,220						16,012,647	11/19/2002
122250		AUBURN	WA		02/04/2003		5,499,317						13,328,723	09/27/2002
122252		ONTARIO	CA		04/24/2003		3,611,832						7,822,645	04/01/2003
122259		METTAWA	IL		03/06/2003		5,871,425						29,833,658	01/31/2003
122262		FONTANA	CA		03/25/2003		14,473,776		12,898				21,003,920	02/07/2003
122266		SAN JOSE	CA		04/21/2003		11,890,728						37,865,676	02/14/2003
122267		HAYWARD	CA		03/31/2003		26,000,001						41,734,879	02/01/2003
122274		MACUNGIE	PA		05/01/2003		5,735,336						7,843,205	03/19/2003
122276		COLUMBIA	SC		05/29/2003		5,007,302						12,648,482	05/01/2003
122278		WOODBURY	NY		04/11/2003		5,659,992						12,783,238	03/17/2003
122282		SHIRLEY	NY		08/08/2003		10,528,874						16,526,145	06/01/2003
122287		STOCKTON	CA		02/04/2004		7,129,679						13,358,630	12/10/2003
122288		CHICAGO	IL		06/26/2003		5,966,017						26,481,320	04/15/2003
122290		NAPLES	FL		09/29/2003		3,102,243						4,475,317	07/21/2003
122291		MARIETTA	GA		09/29/2003		16,556,816						23,884,974	08/15/2003
122293		BUFFALO	NY		11/25/2003		7,821,764						9,788,545	09/17/2003
122295		DRAPER	UT		09/04/2003		4,181,546						7,210,339	08/06/2003
122296		SALT LAKE CITY	UT		09/04/2003		3,998,070						6,893,967	08/01/2003
122297		SALT LAKE CITY	UT		09/04/2003		2,287,050						3,943,615	08/01/2003
122298		CHICAGO	IL		07/31/2003		12,819,414						16,210,506	05/20/2003
122305		CERRITOS	CA		10/29/2003		1,730,660						3,733,112	10/06/2003
122307		HENDERSON	NV		07/01/2003		3,003,243						5,816,774	12/16/2002
122314		ANAHEIM HILLS	CA		09/16/2003		24,000,000						37,593,384	08/18/2003
122315		LIBERTYVILLE	IL		07/31/2003		10,374,755						19,294,662	06/09/2003
122316		SAN DIEGO	CA		11/06/2003		2,201,824						5,791,458	07/01/2003
122323		BATAVIA	IL		10/09/2003		13,405,383						15,760,799	08/21/2003
122324		SAN MARCOS	CA		12/09/2003		5,746,952						8,169,244	09/01/2003
122326		GREENSBORO	NC		03/09/2004		20,002,193						26,587,378	01/15/2004
122337		DALLAS	TX		08/15/2003		940,000						2,258,257	07/22/2003
122338		FARMERS BRANCH	TX		08/15/2003		920,000						2,878,252	07/22/2003

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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
122350		SAN ANTONIO	TX		09/29/2003		21,689,499		(491,694)				33,493,803	07/01/2003
122351		MEMPHIS	TN		09/29/2003		13,902,200						21,847,584	04/01/2003
122352		FORT LAUDERDALE	FL		09/29/2003		24,368,000						38,294,796	04/01/2003
122353		MEMPHIS	TN		09/29/2003		12,876,800						20,236,147	04/01/2003
122360		MESA	AZ		09/10/2003		17,633,284			3,777,603			17,633,284	08/25/2003
122362		MURFREESBORO	TN		02/13/2004		2,690,660						5,280,627	12/23/2003
122369		AUSTIN	TX		11/24/2003		15,309,899						24,714,318	11/07/2003
122370		GLENDALE	WI		12/12/2003		18,356,625						20,883,256	10/27/2003
122374		HAMDEN	CT		02/17/2004		8,135,924						23,850,700	12/10/2003
122376		HOUSTON	TX		12/03/2003		4,116,839						5,630,879	11/14/2003
122378		EDISON	NJ		01/14/2004		7,813,605						19,434,402	12/02/2003
122387		COLUMBUS	OH		02/20/2004		6,794,907						7,503,680	12/02/2003
122389		DARIEN	CT		03/17/2004		4,088,338						9,432,500	02/01/2004
122393		DARIEN	IL		12/19/2003		16,421,027		68,467				24,160,998	11/14/2003
122394		CHEEKTOWAGA	NY		03/18/2004		5,693,053						15,462,685	01/06/2004
122399		MINNETONKA	MN		03/05/2004		16,590,578		(10,898)				14,871,214	01/29/2004
122401		LOS ANGELES	CA		03/01/2004		3,719,894						6,270,621	01/15/2004
122405		SAN DIEGO	CA		06/21/2004		4,705,786						11,225,959	05/06/2004
122407		FOLSOM	CA		02/27/2004		26,992,792		(39,963)		1,621,185		26,151,254	01/23/2004
122410		PITTSBURGH	PA		03/15/2004		33,750,817						54,801,180	03/11/2004
122415		MENTOR	OH		05/11/2004		10,956,072						19,195,332	02/26/2004
122416		RENO	NV		04/15/2004		30,262,930						32,068,815	02/24/2004
122417		HARRISBURG	PA		04/15/2004		29,025,012						30,756,950	02/23/2004
122418		LAS VEGAS	NV		04/15/2004		17,555,053						18,959,362	02/24/2004
122420		GREENVALE	NY		04/08/2004		8,889,811						22,149,776	03/04/2004
122422		PHOENIXVILLE	PA		05/28/2004		9,558,746						18,422,314	04/30/2004
122423		WHITESTONE	NY		06/09/2004		3,857,160						10,412,077	04/16/2004
122424		LOS ANGELES	CA		03/31/2004		20,159,907						21,549,514	10/07/2005
122425		PALM HARBOR	FL		04/30/2004		12,247,874						16,189,801	03/08/2004
122429		SAN FRANCISCO	CA		09/01/2004		26,049,039						65,222,568	07/15/2004
122430		FREEHOLD	NJ		09/21/2004		5,236,043						11,968,940	08/17/2004
122431		BUTLER	PA		05/14/2004		3,356,547						10,000,095	04/01/2004
122433		HOUSTON	TX		05/26/2004		8,805,722						8,005,723	04/05/2004
122434		MAITLAND	FL		05/26/2004		17,556,368						19,475,288	04/01/2004
122435		PLEASANTON	CA		05/03/2004		13,110,355						16,753,259	03/25/2004
122437		CLAYTON	MO		06/09/2004		6,955,615						11,061,871	05/14/2004
122440		DAYTON	OH		12/01/2004		2,600,295						7,226,071	10/14/2004
122441		PHOENIX	AZ		06/15/2004		23,498,448						27,821,448	05/07/2004
122444		LAS VEGAS	NV		05/27/2004		3,896,648						7,605,861	05/10/2004
122445		W. CHESTER TOWNSHIP	OH		12/15/2004		2,657,538						3,364,840	11/02/2004
122447		TEMPE	AZ		06/15/2004		3,631,245						6,659,222	05/14/2004
122451		MURRIETA	CA		06/28/2004		6,953,417						12,268,389	05/20/2004
122452		TEMPE	AZ		05/27/2004		10,649,260						10,327,984	04/02/2004
122453		ALEXANDRIA	VA		05/25/2004		2,757,726				83,752		4,963,301	04/12/2004
122454		HOUSTON	TX		05/19/2004		6,588,052						11,811,391	04/22/2004
122456		OCEAN	NJ		12/21/2004		13,407,178						32,094,518	12/19/2004
122457		RED BANK	NJ		04/29/2005		5,105,677						14,107,781	04/28/2005
122458		SEA GIRT	NJ		06/24/2004		13,142,494						20,392,834	04/30/2004
122459		DREXEL HILL	PA		06/11/2004		898,043						5,581,268	04/26/2004
122461		DES PLAINES	IL		06/21/2004		28,000,000						44,290,276	04/21/2004
122462		NAPERVILLE	IL		05/27/2004		13,874,875		2,671				22,219,956	02/23/2004
122463		OAKBROOK	IL		06/03/2004		29,582,719						34,107,712	04/23/2004
122465		SAN DIEGO	CA		07/14/2004		5,142,744						10,965,448	06/17/2004
122466		STERLING	VA		07/01/2004		14,898,859						25,827,629	06/01/2004
122468		MARIETTA	GA		07/20/2004		12,515,702		9,236				26,982,518	05/11/2004
122469		NORTH BRANCH	MN		07/26/2004		3,816,301						5,486,867	06/17/2004
122480		ALLENTOWN	PA		07/01/2004		12,085,174						17,780,772	06/16/2004
122489		INLAND EMPIRE	CA		09/28/2004		7,267,044				(32,956)		10,330,150	06/08/2004
122491		ORANGE PARK	FL		08/02/2004		6,522,250				(27,750)		9,268,833	06/01/2004
122492		LOUISVILLE	KY		08/02/2004		9,571,256		14,256				13,584,854	06/01/2004
122495		TOWSON	MD		07/21/2004		15,652,851						13,814,711	05/25/2004
122497		BEL AIR	MD		07/21/2004		39,765,000						45,527,888	05/25/2004

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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
122498		LAKEWOOD	WA		06/30/2004		43,895,000						44,853,224	05/20/2004
122503		PHOENIX	AZ		08/25/2004		14,162,036						16,193,876	07/14/2004
122506		SEWICKLEY	PA		01/14/2005		3,634,650						4,904,946	12/10/2004
122507		BALTIMORE	MD		08/31/2004		8,441,218		2,791				10,590,543	06/27/2004
122509		DENVER	CO		10/15/2004		7,860,720		6,832				8,807,089	09/01/2004
122510		DENVER	CO		02/01/2005		33,521,682		19,955				37,393,058	02/01/2005
122513		CLIFTON	NJ		10/06/2004		31,503,683			2,917,931			32,158,187	10/01/2004
122514		MECHANICSBURG	PA		10/06/2004		28,767,731			6,890,939	3,202,035		29,365,394	10/01/2004
122515		MIAMI	FL		10/06/2004		15,832,311			2,472,407			16,161,235	10/01/2004
122520		SOUTHLAKE	TX		09/01/2004		18,169,097						20,374,732	06/20/2004
122523		MAITLAND	FL		09/07/2004		6,078,554						4,835,862	07/29/2004
122529		MAITLAND	FL		09/07/2004		2,685,170						2,136,217	07/29/2004
122535		BLUFFTON	SC		10/06/2004		4,027,500						4,382,358	05/24/2004
122537		PALM SPRINGS	CA		04/01/2005		7,294,949						6,624,568	10/16/2004
122538		ANAHEIM	CA		12/21/2004		3,733,880				80,519		6,908,347	10/05/2004
122539		BLUFFTON	SC		01/31/2005		4,080,000						4,439,484	05/24/2004
122544		EDEN PRAIRE	MN		11/30/2004		14,320,796						11,415,497	10/26/2004
122545		STAMFORD	CT		11/22/2005		13,179,104						26,731,012	07/15/2005
122547		VIRGINIA BEACH	VA		08/01/2005		15,933,519						16,628,443	07/07/2005
122554		ROCKVILLE	MD		02/18/2005		6,341,158						16,570,676	12/29/2004
122555		ROCKVILLE	MD		02/18/2005		7,229,942						10,878,735	12/29/2004
122556		CHICAGO	IL		01/21/2005		7,562,313						9,980,549	12/07/2004
122558		PLYMOUTH MEETING	PA		02/10/2005		27,846,019		10,587				30,517,939	01/07/2005
122560		KENOSHA	WI		01/26/2005		4,944,926						6,040,746	11/30/2004
122564		RIALTO	CA		02/11/2005		12,060,000						12,428,161	01/19/2005
122565		RIALTO	CA		02/11/2005		7,800,000						8,038,114	01/19/2005
122566		COLUMBUS	OH		02/11/2005		7,280,000						7,502,240	01/19/2005
122567		SAN ANTONIO	TX		02/11/2005		3,860,000						3,977,836	01/19/2005
122568		COLUMBUS	OH		04/28/2005		9,240,811						8,484,088	02/22/2005
122569		ONTARIO	CA		03/31/2005		6,471,140						7,728,743	02/09/2005
122575		DENVER	CO		02/22/2005		8,113,836						8,620,141	01/06/2005
122577		CHICAGO	IL		02/01/2005		2,312,073						4,606,208	12/21/2004
122578		CHICAGO	IL		02/01/2005		2,292,942						4,568,096	12/21/2004
122581		SAN DIEGO	CA		04/15/2005		6,521,616						13,499,648	01/20/2005
122582		DRESHER	PA		03/09/2005		17,323,822		(101,547)				24,082,669	02/08/2005
122586		FEDERAL WAY	WA		04/22/2005		7,124,556						9,614,014	03/15/2005
122588		MESA	AZ		02/18/2005		8,200,000			14,744,979			8,200,000	11/27/2004
122591		WINTER SPRINGS	FL		01/11/2006		4,599,979		(49,370)				4,807,281	12/01/2004
122594		WESTMONT	IL		03/04/2005		7,178,828						9,256,659	02/07/2005
122596		WASHINGTON	DC		06/02/2005		92,474,276						137,660,684	02/03/2005
122597		WASHINGTON	DC		06/02/2005		47,882,256						72,805,821	02/03/2005
122598		OVERLAND PARK	KS		02/28/2005		9,482,728						10,866,843	02/10/2005
122599		SAN JOSE	CA		04/04/2005		11,041,281		(161,623)				11,688,385	03/03/2005
122600		CHICAGO	IL		03/31/2005		11,698,126		11,104				21,351,185	03/01/2005
122603		RICHARDSON	TX		04/29/2005		4,955,592			1,239,558			6,993,355	03/24/2005
122610		COON RAPIDS	MN		08/05/2005		9,850,000						23,135,608	02/01/2005
122611		MINNEAPOLIS	MN		08/05/2005		15,800,000						33,357,716	02/03/2005
122613		ST. LOUIS PARK	MN		08/05/2005		6,309,567		5,445				12,530,096	02/03/2005
122615		COSTA MESA	CA		05/31/2005		5,890,018						10,392,162	04/01/2005
122616		ELGIN	IL		05/26/2005		8,200,000						9,566,700	05/05/2005
122618		GREENSBORO	NC		08/02/2005		11,215,261						13,559,867	05/18/2005
122620		LONG BEACH	CA		04/06/2005		21,202,660						28,506,066	03/22/2005
122621		MAHWAH	NJ		06/17/2005		6,777,949						6,736,681	04/07/2005
122632		CHULA VISTA	CA		07/25/2005		7,237,530						15,179,022	06/01/2005
122634		PARK CITY	IL		09/06/2005		5,270,086						6,214,110	08/02/2005
122635		LAS VEGAS	NV		08/10/2005		6,438,905						9,100,498	07/01/2005
122640		FREEHOLD	NJ		07/25/2005		8,161,495						22,041,688	06/01/2005
122643		WILLIAMSBURG	VA		01/19/2006		8,567,146						10,881,026	12/01/2005
122645		NEWTOWN SQUARE	PA		08/22/2005		21,206,283						23,744,879	06/16/2005
122646		NEWTOWN SQUARE	PA		08/22/2005		6,964,656						8,117,907	06/16/2005
122647		NEWTOWN SQUARE	PA		08/22/2005		2,446,879						2,739,793	06/16/2005
122657		SACRAMENTO	CA		09/08/2005		28,457,666			5,010,586			23,622,332	06/23/2005

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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
122659		ROCHESTER	NY		03/07/2006		8,871,589						10,393,864	03/01/2006
122660		JACKSONVILLE	FL		08/22/2005		38,050,024						41,029,740	06/21/2005
122661		ONTARIO	CA		07/08/2005		30,511,293						31,160,072	06/13/2005
122663		ARLINGTON HEIGHTS	IL		07/20/2005		6,800,000						5,645,207	07/13/2005
122664		PORTLAND	OR		09/29/2005		24,626,473		10,147				26,207,222	07/21/2005
122665		SEATTLE	WA		09/29/2005		22,620,000						23,980,881	08/01/2005
122666		HOUSTON	TX		11/30/2006		6,361,372						49,572,328	06/20/2005
122671		FREMONT	CA		09/23/2005		18,576,622		23,064				25,747,094	09/19/2005
122672		WILLOWBROOK	IL		09/20/2005		27,395,634		34,081				28,524,503	08/19/2005
122673		ADDISON	TX		10/17/2005		6,866,550						8,555,941	08/30/2005
122675		LOUISVILLE	KY		05/24/2006		9,866,735						13,783,380	04/13/2006
122678		HERNDON	VA		11/01/2005		5,934,982						8,388,537	09/12/2005
122679		OAK BROOK	IL		02/23/2006		8,000,000						9,072,740	01/06/2006
122680		LAKEVILLE	MN		11/15/2005		14,250,000						19,023,938	10/02/2005
122681		ARLINGTON	TX		09/27/2005		4,524,881						4,949,946	09/07/2005
122684		BLUE SPRINGS	MO		10/14/2005		10,102,928						9,299,138	09/19/2005
122685		CHICAGO	IL		09/28/2005		7,706,013		4,086				13,664,754	03/01/2005
122687		MELVILLE	NY		11/30/2005		10,319,844						20,132,950	09/13/2005
122693		TINICUM TOWNSHIP	PA		09/30/2005		35,318,092		16,100				31,589,829	09/21/2005
122694		DAVENPORT	IA		12/22/2005		11,502,608						11,764,442	11/05/2005
122695		ST. LOUIS	MO		12/08/2005		1,162,088						2,829,229	09/30/2005
122697		ST. LOUIS	MO		12/08/2005		6,110,226						15,714,128	10/04/2005
122698		DOWERS GROVE	IL		11/29/2005		12,500,000						18,866,774	10/24/2005
122700		FAIRFAX	VA		11/23/2005		13,305,051						20,758,864	10/11/2005
122702		SANTA CLARA	CA		10/11/2005		50,000,000						66,419,253	09/20/2005
122705		ST. CHARLES	IL		12/13/2005		7,000,000						9,611,776	11/05/2005
122706		CARSON	CA		03/20/2006		17,500,000						28,036,533	10/05/2005
122707		LAKEWOOD	CA		03/20/2006		6,857,461						10,986,252	10/05/2005
122712		CHICAGO	IL		12/08/2005		6,892,118						10,768,400	11/04/2005
122713		SAN FRANCISCO	CA		11/30/2005		27,500,000						33,165,345	10/21/2005
122714		INDIO	CA		11/30/2005		7,300,280						6,280,053	11/10/2005
122715		TUALATIN	OR		11/15/2006		14,603,681						16,133,816	10/16/2006
122717		ST. LOUIS	MO		10/28/2005		44,943,154		74,137				47,101,660	10/04/2005
122718		LOS ANGELES	CA		12/14/2005		5,519,447						11,389,613	11/20/2005
122719		AUSTIN	TX		12/30/2005		11,299,928						16,108,239	11/03/2005
122720		NAPERVILLE	IL		12/21/2005		12,248,076						14,360,653	11/30/2005
122722		SALT LAKE CITY	UT		03/23/2006		28,572,848						33,950,316	11/29/2005
122723		ST. LOUIS	MO		05/23/2006		8,987,998		14,733				9,420,332	10/04/2005
122725		SACRAMENTO	CA		01/13/2006		25,400,000						28,260,928	11/18/2005
122726		SACRAMENTO	CA		01/13/2006		25,400,000						28,260,928	11/18/2005
122727		GOLD RIVER	CA		01/13/2006		15,905,000						17,696,459	11/17/2005
122728		GOLD RIVER	CA		01/13/2006		15,905,000						17,696,459	11/17/2005
122729		ROSEVILLE	CA		01/13/2006		11,745,000						13,067,897	11/18/2005
122730		ROSEVILLE	CA		01/13/2006		11,745,000						13,067,897	11/18/2005
122731		FAIRFIELD	CA		01/13/2006		9,075,000						10,097,162	11/18/2005
122732		FAIRFIELD	CA		01/13/2006		9,075,000						10,097,162	11/18/2005
122733		LIVERMORE	CA		01/13/2006		5,437,500						6,049,953	11/18/2005
122734		LIVERMORE	CA		01/13/2006		5,437,500						6,049,953	11/18/2005
122735		FOUNTAIN VALLEY	CA		01/13/2006		7,582,500						8,436,555	11/18/2005
122736		FOUNTAIN VALLEY	CA		01/13/2006		7,582,500						8,436,555	11/18/2005
122737		NORTH LAS VEGAS	NV		01/13/2006		5,520,000						6,141,745	11/22/2005
122738		NORTH LAS VEGAS	NV		01/13/2006		5,520,000						6,141,745	11/22/2005
122739		BAKERSFIELD	CA		04/11/2006		28,215,000						31,392,995	09/01/2005
122740		BAKERSFIELD	CA		04/11/2006		28,215,000						31,392,995	09/01/2005
122741		FOUNTAIN VALLEY	CA		10/02/2006		4,372,500						4,864,996	12/07/2005
122742		FOUNTAIN VALLEY	CA		10/02/2006		4,372,500						4,864,996	12/07/2005
122745		ALISO VIEJO	CA		12/14/2006		13,520,000						15,042,825	11/22/2006
122746		ALISO VIEJO	CA		12/14/2006		13,520,000						15,042,825	11/22/2006
122759		CHANDLER	AZ		02/08/2006		22,486,911						24,158,336	12/27/2005
122760		BELLWOOD	IL		12/28/2005		9,425,379						16,024,789	12/15/2005
122764		BALTIMORE	MD		01/20/2006		2,605,089						3,570,798	11/29/2005
122765		MORENO VALLEY	CA		05/04/2006		12,044,122						13,599,782	02/15/2006

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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
122766		NORCROSS	GA		02/14/2006		17,126,455						29,640,946	12/11/2005
122771		GREENWICH	CT		02/01/2006		36,042,633		(938,865)				128,219,052	12/31/2005
122772		DENVER	CO		02/01/2006		10,000,000						36,634,015	12/31/2005
122773		ATLANTA	GA		02/01/2006		20,000,000						73,268,030	12/31/2005
122774		WALNUT CREEK	CA		02/01/2006		20,000,000						73,268,030	12/31/2005
122775		DENVER	CO		02/01/2006		10,000,000						36,634,015	12/31/2005
122776		LOS ANGELES	CA		03/28/2006		43,803,308						77,514,472	12/22/2005
122779		MIDDLETOWN	NJ		11/29/2006		1,800,280						2,700,788	01/13/2006
122782		NEW YORK	NY		01/05/2006		24,561,961						37,554,676	09/01/2005
122783		PLYMOUTH	MN		02/14/2006		28,906,000						33,995,175	01/18/2006
122784		TULSA	OK		02/23/2006		10,800,000						19,036,756	12/06/2005
122785		MESA	AZ		01/23/2006		13,133,716			2,502,288			13,133,716	12/16/2005
122787		GREAT NECK	NY		05/17/2006		2,345,188						3,836,650	03/07/2006
122789		SACRAMENTO	CA		04/17/2006		5,840,510						14,138,345	03/13/2006
122791		FREEHOLD	NJ		05/01/2006		5,341,394						5,439,259	03/06/2006
122794		PALOS PARK	IL		03/30/2006		8,510,000						11,254,970	03/12/2006
122795		SHIREMANSTOWN	PA		05/15/2006		6,865,328						7,327,097	04/12/2006
122796		CHICAGO	IL		03/15/2006		49,660,246						37,719,744	02/23/2006
122799		GLENVIEW	IL		03/22/2006		7,053,877						7,231,943	03/10/2006
122800		NAPERVILLE	IL		05/25/2006		18,500,000						19,094,206	12/02/2005
122804		CHULA VISTA	CA		05/30/2006		3,000,684		(41)				3,496,126	04/06/2006
122805		TACOMA	WA		04/25/2006		7,217,049						12,828,226	03/22/2006
122806		CHICAGO	IL		05/25/2006		12,900,479						9,798,641	02/23/2006
122808		STOCKBRIDGE	GA		11/02/2006		5,315,616		(231)				5,800,230	02/24/2006
122809		ASHEVILLE	NC		07/27/2006		6,527,871						11,230,472	05/17/2006
122812		WOODINVILLE	WA		06/07/2006		7,330,726			3,213,805			6,313,727	05/11/2006
122813		PHILADELPHIA	PA		06/20/2006		12,384,986		6,081				23,754,462	02/17/2006
122817		DENVER	CO		06/01/2006		6,520,366						7,072,235	04/24/2006
122818		CHICO	CA		05/19/2006		9,976,597						12,283,716	05/02/2006
122820		BOULDER	CO		08/10/2006		19,500,000						26,689,254	04/24/2006
122821		PLYMOUTH	MN		06/29/2006		23,250,000						27,719,136	05/24/2006
122822		DETROIT	MI		06/06/2006		9,933,046						10,766,149	05/02/2006
122823		PHILADELPHIA	PA		07/18/2006		11,000,000						12,692,473	02/17/2006
122825		SAN MARCOS	CA		03/27/2007		18,500,000						19,677,790	03/08/2007
122827		SHAKOPEE	MN		05/25/2006		8,806,370		(360)				10,041,456	03/14/2006
122828		ELK GROVE VILLAGE	IL		06/26/2006		13,000,000						13,440,412	05/12/2006
122830		DENVER	CO		07/19/2006		7,742,697						9,658,181	06/07/2006
122832		SAN ANTONIO	TX		06/29/2006		14,287,289		(612)				21,397,268	05/10/2006
122833		MACEDONIA	OH		08/31/2006		20,932,526		3,176				28,322,382	07/28/2006
122834		PHOENIX	AZ		08/16/2006		18,106,455						24,273,242	06/21/2006
122835		SAN DIEGO	CA		08/17/2006		6,877,926						13,264,826	06/20/2006
122836		GOSHEN	NY		08/29/2006		8,081,259						9,150,297	08/24/2006
122839		PHILADELPHIA	PA		07/25/2006		9,638,287		17,748				12,478,135	05/27/2006
122841		DALLAS	TX		09/29/2006		25,048,154		(951)				53,080,168	07/20/2006
122842		CITY OF INDUSTRY	CA		07/13/2006		3,844,352						5,809,300	06/19/2006
122843		ENCINO	CA		07/28/2006		6,676,934		2,813				16,873,600	06/20/2006
122845		SAN ANTONIO	TX		07/20/2006		7,550,711						8,602,206	06/13/2006
122846		DOVER	DE		12/05/2006		6,700,000						11,575,816	09/27/2006
122850		SCOTTS VALLEY	CA		11/29/2006		3,777,953						5,461,632	10/30/2006
122853		SAN ANTONIO	TX		08/04/2006		14,900,000						19,533,138	07/12/2006
122855		ROUND ROCK	TX		09/22/2006		7,909,839						8,250,324	06/07/2006
122856		STUDIO CITY	CA		08/15/2006		10,766,146						14,357,940	07/19/2006
122857		SAN JOSE	CA		09/27/2006		5,536,708						9,774,052	08/07/2006
122858		RNCHO SNTA MARGARITA	CA		09/20/2006		11,238,073						11,659,734	07/26/2006
122863		MCLEAN	VA		10/12/2006		29,401,323						29,717,171	09/01/2006
122864		MCLEAN	VA		10/12/2006		29,221,721						29,544,250	09/01/2006
122865		MCLEAN	VA		10/12/2006		33,934,902						34,309,451	09/01/2006
122866		SAN ANTONIO	TX		08/25/2006		8,000,000						9,539,412	08/14/2006
122870		VENTURA	CA		11/20/2006		4,357,614						13,709,345	11/01/2006
122873		SAN JOSE	CA		09/27/2006		1,925,811						3,399,670	08/07/2006
122875		PASADENA	CA		10/02/2006		20,500,000						19,501,954	08/18/2006
122876		SEATTLE	WA		11/17/2006		11,887,498						17,767,912	09/18/2006

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122877		KINGWOOD	TX		09/14/2006		17,018,761		8,765				17,833,184	07/25/2006
122878		BRAINTREE	MA		11/20/2006		1,871,531						2,575,466	10/06/2006
122879		BRAINTREE	MA		11/20/2006		2,561,292						3,524,664	10/06/2006
122880		BRAINTREE	MA		11/20/2006		4,421,469						6,084,505	10/06/2006
122881		BRAINTREE	MA		11/20/2006		2,603,869						3,583,256	10/06/2006
122882		BRAINTREE	MA		11/20/2006		1,788,268						2,460,885	10/06/2006
122884		ATLANTA	GA		07/20/2007		10,011,343			1,841,780			9,893,316	06/22/2007
122886		BERKELEY HEIGHTS	NJ		09/29/2006		30,009,131		(2,357)				37,060,088	09/15/2006
122888		CLAYTON	MO		09/29/2006		49,889,031		4,996				53,860,789	09/15/2006
122890		WOOD DALE	IL		10/26/2006		18,896,935						20,517,468	09/28/2006
122891		SPRING VALLEY	CA		12/28/2006		14,133,300						32,738,338	10/10/2006
122895		PHOENIX	AZ		11/29/2006		6,000,420						6,816,082	08/03/2006
122896		HONOLULU	HI		01/25/2007		11,348,986						22,143,152	10/11/2006
122897		HONOLULU	HI		01/10/2007		9,671,404						13,677,675	11/01/2006
122898		ANNAPOLIS	MD		12/28/2006		20,196,700						16,944,786	10/16/2006
122899		CORONA	CA		12/06/2006		7,601,503						15,010,770	10/26/2006
122902		MESA	AZ		12/07/2006		7,400,000			1,900,000			7,400,000	06/07/2006
122905		STOCKTON	CA		02/20/2007		4,800,000						7,329,932	12/27/2006
122906		SAN JOSE	CA		02/20/2007		5,800,000						24,413,952	12/27/2006
122908		ADDISON	IL		06/13/2007		8,750,000						9,022,343	04/19/2007
122910		CHICAGO	IL		01/29/2007		23,500,000						21,983,932	12/22/2006
122912		WEST CONSHOHOCKEN	PA		12/08/2006		3,312,580		509				5,309,041	09/30/2006
122913		LOS ANGELES	CA		01/25/2007		32,909,983						55,098,560	12/20/2006
122914		SPARKS	NV		12/19/2006		12,750,668						15,366,109	11/30/2006
122915		PLANO	TX		01/02/2007		12,542,678		19,687				15,750,318	12/01/2006
122917		KENOSHA	WI		02/07/2007		5,649,215						6,901,107	01/10/2007
122919		LA MIRADA	CA		12/28/2006		9,700,000						14,418,706	11/13/2006
122921		EAST LONGMEADOW	MA		03/29/2007		3,144,612						10,114,432	03/13/2007
122923		CAMARILLO	CA		12/19/2006		13,500,000						20,627,996	11/27/2006
122925		SAN DIEGO	CA		02/16/2007		9,630,303						15,971,522	01/03/2007
122928		BOSTON	MA		01/10/2007		51,485,599						55,567,787	01/07/2007
122929		HIGHLANDS RANCH	CO		02/16/2007		8,433,816						8,730,788	01/18/2007
122934		SHIRLEY	NY		02/28/2007		1,430,555						2,245,401	02/01/2007
122935		ARLINGTON	VA		02/12/2007		34,750,000						38,510,239	01/10/2007
122936		ARLINGTON	VA		02/12/2007		24,000,000						26,597,000	01/10/2007
122937		ARLINGTON	VA		02/12/2007		10,420,000						11,547,531	01/10/2007
122938		ARLINGTON	VA		02/12/2008		1,500,000						1,662,312	01/25/2007
122939		ARLINGTON	VA		02/12/2008		2,250,000						2,493,469	01/25/2007
122940		ARLINGTON	VA		02/12/2008		1,070,000						1,185,783	01/25/2007
122943		SAN DIEGO	CA		05/15/2007		25,000,000						25,785,783	03/05/2007
122944		SAN DIEGO	CA		03/15/2007		5,704,965						3,956,015	01/22/2007
122945		ELMWOOD PARK	NJ		03/14/2007		8,000,000						8,024,769	02/08/2007
122946		BRAINTREE	MA		05/01/2007		7,000,000						8,838,944	03/27/2007
122947		HOUSTON	TX		03/30/2007		10,301,418						15,834,514	02/22/2007
122949		LAKE OSWEGO	OR		04/26/2007		6,272,974						10,511,191	02/27/2007
122952		PORTLAND	ME		03/06/2007		4,690,773						7,789,829	02/22/2007
122953		MURRIETA	CA		04/26/2007		2,852,955						5,033,664	04/06/2007
122954		CERRITOS	CA		04/26/2007		3,809,345						4,867,568	03/26/2007
122955		MIAMI	FL		05/04/2007		52,500,000						64,086,320	04/19/2007
122956		WINSTON-SALEM	NC		04/13/2007		6,895,993						10,018,667	03/07/2007
122957		EL PASO	TX		05/30/2007		2,622,320						3,498,728	04/27/2007
122958		EL PASO	TX		05/30/2007		5,022,410						6,700,954	04/27/2007
122959		NEW YORK	NY		07/19/2007		1,851,505						1,879,171	06/07/2007
122961		BOCA RATON	FL		05/24/2007		6,681,709						5,590,342	05/18/2007
122962		VIRGINIA BEACH	VA		04/30/2007		2,322,357						2,423,644	04/25/2007
122963		DENVER	CO		07/20/2007		2,000,000						3,964,955	06/01/2007
122964		MINNEAPOLIS	MN		04/09/2007		5,925,954						6,632,811	03/15/2007
122966		UNIVERSITY CITY	MO		05/17/2007		11,300,000						10,556,843	04/13/2007
122970		BRENTWOOD	NY		05/23/2007		6,325,193						20,682,184	03/30/2007
122972		SAN DIEGO	CA		05/21/2007		5,717,338						8,499,204	04/16/2007
122974		PARAMOUNT	CA		04/14/2008		12,597,003						17,398,002	02/27/2008
122975		HAWAIIAN GARDENS	CA		05/30/2007		3,189,600						9,045,503	04/11/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
122976		EATONTOWN	NJ		05/14/2007		33,769,659		3,756				38,667,888	03/30/2007
122978		CLEVELAND	OH		05/01/2007		4,671,771						5,012,224	04/16/2007
122979		PENSACOLA	FL		06/27/2007		10,005,913						15,563,694	05/16/2007
122980		DALLAS	TX		04/20/2007		3,664,846						3,822,467	04/06/2007
122981		BRENTWOOD	NY		05/23/2007		8,310,631						19,603,212	03/30/2007
122983		NAPERVILLE	IL		06/13/2007		15,916,303						21,887,034	04/10/2007
122984		PORTLAND	OR		06/26/2007		3,262,719						4,842,274	05/25/2007
122986		NORTHBROOK	IL		04/26/2007		18,335,623		(396,581)				17,073,476	03/23/2007
122988		NORTHBROOK	IL		04/26/2007		28,800,000						27,017,368	03/23/2007
122991		BRAINTREE	MA		08/15/2007		15,000,000						20,585,606	06/19/2007
122992		FEDERAL WAY	WA		05/11/2007		26,285,000			7,063,945			26,285,000	11/20/2006
122993		VARIOUS	NY		07/12/2007		13,100,000						17,857,774	06/04/2007
122994		VARIOUS	NY		07/12/2007		10,700,000						14,319,344	06/04/2007
122995		VARIOUS	NY		07/12/2007		11,100,000						15,364,049	06/04/2007
122996		VARIOUS	NY		07/12/2007		13,000,000						17,910,264	06/04/2007
122997		MORRISTOWN	NJ		06/04/2007		8,475,000						9,725,881	05/04/2007
122998		SAN DIEGO	CA		05/15/2007		3,004,514						3,098,949	03/05/2007
122999		NEW YORK	NY		05/31/2007		23,480,000						27,619,226	05/01/2007
123000		NEWTOWN SQUARE	PA		06/20/2007		5,782,975						6,614,002	05/07/2007
123001		NEW YORK	NY		05/01/2007		31,050,000						35,844,050	04/26/2007
123002		NEWTOWN SQUARE	PA		07/31/2007		37,000,000						39,832,216	06/01/2007
123005		CHARLOTTE	NC		07/02/2007		14,308,628		88,011				21,743,710	05/30/2007
123008		NASHVILLE	TN		04/01/2008		3,877,131						4,586,445	02/15/2008
123009		KING OF PRUSSIA	PA		07/23/2007		6,100,000						8,493,556	06/20/2007
123010		THORNWOOD	NY		08/27/2007		22,314,918						35,996,260	07/11/2007
123011		EAST HANOVER	NJ		10/01/2007		6,982,122						25,579,326	06/06/2007
123012		DENVER	CO		07/31/2007		8,964,234						15,665,809	05/18/2007
123013		NEW YORK	NY		05/18/2007		16,950,000						19,567,042	05/11/2007
123014		ONTARIO	CA		06/12/2007		12,986,000			5,186,207			12,986,000	05/23/2007
123015		CHARLOTTE	NC		07/25/2007		6,000,000						6,730,887	07/02/2007
123016		COLUMBUS	OH		09/28/2007		2,823,041						2,468,151	06/04/2007
123017		COLUMBUS	OH		09/28/2007		5,741,999						6,324,073	06/04/2007
123018		SAN DIEGO	CA		08/08/2007		4,686,667						13,388,832	06/08/2007
123019		SIMI VALLEY	CA		06/28/2007		6,778,331						14,662,595	05/28/2007
123020		HOUSTON	TX		05/30/2007		16,600,000						13,744,643	05/10/2007
123021		CARLSTADT	NJ		06/28/2007		27,967,248		16,585				32,399,470	05/22/2007
123022		JERICHO	NY		07/31/2007		17,611,764		11,458				17,955,052	05/16/2007
123023		AURORA	CO		07/19/2007		2,232,541						2,459,929	07/06/2007
123024		DENVER	CO		07/19/2007		1,708,981						1,883,043	07/06/2007
123025		AURORA	CO		07/19/2007		5,628,356						6,182,477	07/06/2007
123027		MADISON	WI		08/08/2007		8,653,597						8,829,576	07/18/2007
123028		CANTON	MA		09/10/2007		33,654,836		(193,024)				32,015,520	08/17/2007
123029		DARIEN	CT		06/29/2007		3,930,711						11,020,216	06/07/2007
123030		IRVINE	CA		10/02/2007		25,435,000						21,366,390	07/01/2007
123031		HAWTHORNE	CA		06/28/2007		13,597,945						15,486,969	05/25/2007
123032		ROCKVILLE	MD		07/24/2007		8,881,250						11,480,991	07/13/2007
123033		HOUSTON	TX		08/08/2007		9,631,147						9,573,903	06/24/2007
123035		TAMPA	FL		07/24/2007		19,700,000						18,166,790	06/06/2007
123036		DENVER	CO		07/20/2007		14,000,000						27,754,682	06/01/2007
123037		LOMBARD	IL		07/10/2007		19,000,000						15,301,717	06/07/2007
123041		LAKEWOOD	CA		09/18/2007		5,000,000						5,034,294	07/30/2007
123043		BRANCHBURG	NJ		10/25/2007		4,340,751						4,329,793	10/01/2007
123044		WHITSETT	NC		08/27/2007		11,267,635						19,384,706	07/25/2007
123046		ALLENTOWN	PA		11/13/2007		5,900,000						6,277,675	10/02/2007
123049		FRESNO	CA		07/30/2007		6,900,000						11,297,457	06/30/2007
123051		DENVER	CO		06/27/2007		3,450,000						3,620,573	03/27/2007
123052		DENVER	CO		06/27/2007		1,650,000						1,414,499	03/23/2007
123053		DENVER	CO		06/27/2007		3,550,000						3,635,331	03/23/2007
123054		BLAINE	MN		12/21/2007		4,458,595						7,631,955	12/06/2007
123059		RALEIGH	NC		08/06/2007		15,407,000			2,309,950			15,407,000	07/18/2007
123061		NEW YORK	NY		09/10/2007		24,400,000						26,723,412	07/25/2007
123064		AURORA	OH		08/23/2007		6,576,001						7,123,177	07/05/2007

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
123065		BALTIMORE	MD		09/25/2007		12,984,090						13,550,284	08/01/2007
123066		WEYMOUTH	MA		09/24/2007		16,500,000						17,249,392	08/31/2007
123067		MATAWAN	NJ		09/27/2007		5,835,414						5,596,335	08/22/2007
123068		WEYMOUTH	MA		10/12/2007		2,968,626						3,741,247	09/14/2007
123069		QUINCY	MA		10/12/2007		1,703,310						2,146,617	09/14/2007
123070		BIRMINGHAM	AL		10/02/2007		12,975,829						20,212,136	07/25/2007
123071		NORTH AUGUSTA	SC		08/30/2007		17,000,000						17,328,206	07/20/2007
123072		CHICAGO	IL		09/25/2007		21,900,000						24,467,306	07/26/2007
123073		PASADENA	CA		10/09/2007		37,563,446						36,699,532	08/23/2007
123074		CITY OF INDUSTRY	CA		09/12/2007		28,791,190						27,109,676	07/21/2007
123075		AUSTIN	TX		08/30/2007		10,850,000						12,962,242	07/26/2007
123076		GREENWICH	CT		10/11/2007		10,000,000						15,249,312	08/24/2007
123079		SCOTTSDALE	AZ		09/19/2007		10,000,000						13,281,406	08/29/2007
123081		RALEIGH	NC		11/06/2007		12,181,245						29,621,717	10/24/2007
123082		HIGH POINT	NC		12/07/2007		8,037,746						10,021,716	10/24/2007
123084		SHREWSBURY	NJ		09/26/2007		52,243,564						53,839,848	09/04/2007
123085		ATLANTA	GA		09/27/2007		6,000,000						5,738,775	09/07/2007
123086		SILVER SPRING	MD		09/27/2007		8,700,000						8,321,224	09/19/2007
123087		MAITLAND	FL		09/27/2007		27,950,000						26,733,128	09/07/2007
123088		PHOENIX	AZ		09/10/2007		5,451,120						5,796,193	08/19/2007
123089		ANNAPOLIS	MD		12/26/2007		7,500,000						9,427,744	12/12/2007
123090		CAMBRIDGE	MA		10/18/2007		4,046,304						4,467,725	09/01/2007
123094		SAN YSIDRO	CA		10/24/2007		9,600,000						12,842,144	09/21/2007
123097		VALLEY VIEW	OH		01/22/2008		6,771,097						6,639,834	11/18/2007
123098		RENO	NV		10/12/2007		3,550,000						6,965,901	09/24/2007
123101		ST. LOUIS	MO		09/14/2007		5,800,000						6,070,881	08/28/2007
123103		HIALEAH	FL		10/12/2007		11,125,000						15,639,966	09/28/2007
123104		SANDY	UT		11/20/2007		13,499,414						16,354,495	10/12/2007
123105		TEMPE	AZ		10/24/2007		4,331,953						4,201,263	10/15/2007
123106		MORRISTOWN	NJ		12/04/2007		60,000,000						59,667,196	10/10/2007
123107		SAN ANTONIO	TX		10/18/2007		17,557,560						19,272,780	09/25/2007
123108		EVERETT	WA		12/03/2007		4,121,972						10,119,071	10/15/2007
123109		FOSTER CITY	CA		09/27/2007		7,766,249			5,267,459			9,230,770	08/17/2007
123114		SALT LAKE CITY	UT		12/21/2007		10,218,898			1,540,000			10,762,670	10/12/2007
123115		IRVINE	CA		12/20/2007		39,000,000						36,696,246	10/05/2007
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007		2,899,247						3,301,235	11/26/2007
123118		MIRA LOMA	CA		12/12/2007		6,352,997						8,563,931	11/05/2007
123120		ALBUQUERQUE	NM		11/20/2007		5,710,000						5,253,982	10/31/2007
123121		NEW BRAUNFELS	TX		12/21/2007		13,000,000						11,334,208	10/26/2007
123122		NEW BRAUNFELS	TX		12/21/2007		12,500,000						10,898,277	10/26/2007
123123		BOSTON	MA		10/18/2007		11,000,000						11,872,167	10/12/2007
123124		BUFFALO GROVE	IL		11/15/2007		2,177,147						3,904,608	10/26/2007
123125		PHILADELPHIA	PA		12/17/2007		42,000,000						51,230,248	11/26/2007
123126		MEDFORD	MA		12/07/2007		5,373,255						6,072,496	10/22/2007
123127		NEW WINDSOR	NY		03/17/2008		2,647,622						8,084,506	11/09/2007
123128		LENEXA	KS		01/15/2008		6,377,407						9,787,955	11/20/2007
123129		SAN FRANCISCO	CA		12/10/2007		9,669,084						11,661,037	11/16/2007
123130		OGDEN	UT		03/13/2008		16,473,830						18,239,044	11/14/2007
123133		VISTA	CA		01/24/2008		14,934,667						19,977,628	12/21/2007
123134		TAUNTON	MA		12/05/2007		29,268,591		(283,829)				33,520,148	10/09/2007
123136		HOCKESSIN	DE		02/11/2008		16,476,343						33,009,276	12/28/2007
123137		RIVERSIDE	CA		01/10/2008		3,520,195						4,935,655	12/07/2007
123138		MIDDLEBURG HEIGHTS	OH		03/21/2008		9,658,919						13,087,977	01/11/2008
123139		TAMPA	FL		01/15/2008		7,350,615						11,689,848	12/07/2007
123140		PACOINA	CA		01/24/2008		4,780,331						5,747,878	12/07/2007
123141		BRANCHBURG	NJ		02/05/2008		7,206,791						7,330,619	12/07/2007
123142		SAN JOSE	CA		12/03/2007		14,500,000						13,197,007	11/27/2007
123143		HOCKESSIN	DE		04/10/2008		2,915,211						6,449,929	03/11/2008
123144		TEMPE	AZ		01/15/2008		5,000,000						9,584,595	12/28/2007
123145		BOSTON	MA		02/14/2008		50,877,540						62,996,508	02/01/2008
123146		LAYTON	UT		02/22/2008		6,773,336						9,413,300	01/02/2008
123149		WESTBURY	NY		02/28/2008		11,745,490						9,701,688	01/10/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					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
123151		SHREWSBURY	NJ		02/13/2008		12,145,799						10,921,459	12/20/2007
123152		PHOENIX	AZ		01/31/2008		1,425,694			1,920,000			1,502,046	01/18/2008
123153		FAIRFAX	VA		02/29/2008		7,500,000						13,025,829	01/21/2008
123154		SAN MARCOS	CA		03/19/2008		3,199,661						4,417,821	01/31/2008
123157		FOREST LAKE	MN		02/29/2008		8,500,000						11,199,180	01/15/2008
123158		SALT LAKE CITY	UT		04/01/2008		3,108,068						5,304,228	02/20/2008
123159		RENO	NV		03/14/2008		80,000,000						84,341,481	02/08/2008
123161		PHILADELPHIA	PA		03/31/2008		8,805,044						11,609,569	02/14/2008
123164		PALM HARBOR	FL		03/24/2008		2,936,189						3,881,188	02/11/2008
123169		ALEXANDRIA CITY	VA		03/31/2008		12,504,036						13,568,160	03/11/2008
123171		HOUSTON	TX		03/31/2008		10,182,132						12,425,357	02/29/2008
123173		WARMINSTER	PA		06/03/2008		4,997,778				142,252		6,330,249	04/11/2008
123174		BOUND BROOK	NJ		06/18/2008		9,835,999						11,401,752	04/24/2008
123178		TOWSON	MD		06/26/2008		24,341,953						25,572,606	04/18/2008
123180		LOMBARD	IL		05/09/2008		175,000						141,026	06/08/2007
123184		WOODLAWN	MD		05/30/2008		4,174,633						5,436,198	05/01/2008
123185		SEATTLE	WA		07/01/2008		9,373,822						11,620,826	06/12/2008
123189		SANTA CLARA	CA		08/29/2008		12,500,000						16,613,387	07/15/2008
123192		DAYTON	OH		06/01/2009		884,967						2,617,407	06/01/2009
123193		VARIOUS	MI		05/29/2009		51,544,611				5,323		54,822,387	05/28/2009
123195		BROOKHAVEN	NY		12/11/2009		15,000,000						20,000,000	12/31/1899
123196		WALLINGFORD	CT		11/20/2009		3,746,260						5,072,416	11/19/2009
123197		JOLIET	IL		12/30/2009		27,538,402						37,048,652	12/29/2009
325005		GREENSBORO	NC		12/07/1998		2,184,763						4,493,807	10/27/1998
500001		WHITE PLAINS	NY		06/30/2005		25,000,000						30,290,621	05/12/2005
500002		GLENDALE	CA		11/17/2005		37,324,952						39,837,129	08/23/2005
500004		TAMPA	FL		04/27/2006		3,958,710						6,410,155	11/28/2005
500005		AUSTIN	TX		06/26/2006		12,000,000						16,112,422	12/01/2005
500006		LOS ANGELES	CA		12/14/2006		40,301,505						75,348,369	12/01/2006
500008		VARIOUS	CA		06/29/2007		38,292,945						41,169,942	06/20/2007
500009		SANTA MONICA	CA		12/19/2007		36,416,249		133,434				37,873,115	03/14/2007
550001		SAN FRANCISCO	CA		04/03/2007		32,951,947						39,997,420	04/02/2007
550002		SAN FRANCISCO	CA		04/03/2007		39,271,336						47,952,116	04/02/2007
550003		NEW YORK	NY		03/29/2007		17,206,186						15,577,659	11/08/2006
550004		CHICAGO	IL		07/12/2007		21,759,133		143,548				31,163,960	10/31/2006
550005		NEW YORK	NY		06/29/2007		35,120,846						39,975,101	06/27/2007
0599999. Mortgages in good standing - Commercial mortgages-all other							7,073,179,081		(1,870,788)	73,550,006	4,806,506		9,988,122,554	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							7,073,179,081		(1,870,788)	73,550,006	4,806,506		9,988,122,554	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

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
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
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							7,073,179,081		(1,870,788)	73,550,006	4,806,506		9,988,122,554	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
0199999. Mortgages in good standing - Farm Mortgages								
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
0399999. Mortgages in good standing - Residential mortgages-all other								
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
107008	CANTON	OH		02/28/1997	7.720	959,138		8,749,245
107009	NORTH CANTON	OH		02/28/1997	7.720	393,493		3,589,438
107010	IRVING	TX		10/22/1990	7.250	5,251,001		10,822,245
121067	SAN ANTONIO	TX		12/20/1995	7.920	243,543		4,077,628
121429	RENTON	WA		10/26/1995	8.100	411,276		4,529,936
121443	SAN ANTONIO	TX		12/20/1995	7.920	205,295		4,035,026
121460	MURRAY	UT		05/07/1996	7.625	329,441		3,574,592
121718	WILMINGTON	OH		05/21/1999	8.500	2,588,340		3,049,587
121765	LOS ANGELES	CA		11/10/1999	8.260	929,825		2,487,380
121767	RANCHO DOMINGQUEZ	CA		11/10/1999	8.260	1,485,512		4,773,268
121845	LOWELL	MA		09/29/2000	7.970	1,966,017		4,410,329
121847	FREMONT	CA		07/13/2000	7.940	6,311,759		7,813,230
121848	BATAVIA	IL		06/14/2000	7.990	9,792,932		13,779,862
121893	SUNNYVALE	CA		09/20/2000	8.070	3,778,969		6,541,980
122087	MASPETH	NY		10/29/2001	6.520	735,290		7,749,176
122089	OVERLAND PARK	KS		11/20/2001	7.300	5,859,775		8,773,602
122122	ALEXANDRIA	VA		12/26/2001	6.600	1,933,906		19,401,468
122132	DREXEL HILL	PA		02/01/2002	6.140	562,155		8,431,884
122146	MIDVALE	UT		04/15/2002	6.630	1,907,918		7,261,963
122159	CANTON	OH		08/01/2002	8.180	6,831,821		7,844,604
122177	CINCINNATI	OH		08/07/2002	6.610	4,733,838		3,274,471
122196	CRANBURY	NJ		09/30/2002	6.100	1,447,832		26,145,026
122199	GARWOOD	NJ		12/16/2002	5.850	5,322,363		13,917,586
122200	STIRLING	NJ		12/16/2002	5.850	4,641,100		10,040,199
122205	MINNETONKA	MN		12/23/2002	6.070	4,268,750		8,070,588
122207	STERLING HEIGHTS	MI		03/31/2003	5.900		2,679,517	10,104,024
122223	EDINA	MN		12/18/2002	5.750	3,221,617		10,853,379
122224	HOLLAND	MI		11/27/2002	5.570	2,877,655		5,560,427
122227	GREAT NECK	NY		12/19/2002	5.100	6,323,587		36,109,656
122239	HUNTINGDON VALLEY	PA		12/16/2002	5.490	8,806,499		
122240	MADISON	WI		12/23/2002	5.170	3,829,895		
122242	DANA POINT	CA		12/23/2002	5.580	3,704,580		16,012,647
122262	FONTANA	CA		03/25/2003	5.360	5,967,243		21,003,920
122267	HAYWARD	CA		03/31/2003	5.560		3,000,000	41,734,879
122278	WOODBURY	NY		04/11/2003	4.530	5,681,112		12,783,238
122282	SHIRLEY	NY		08/08/2003	6.900	3,887,482		16,526,145
122283	WEST JORDAN	UT		07/15/2003	5.120	12,003,552		
122287	STOCKTON	CA		02/04/2004	6.020	3,589,081		13,358,630
122288	CHICAGO	IL		06/26/2003	5.250	5,981,794		26,481,320
122291	MARIETTA	GA		09/29/2003	5.560	5,639,596		23,884,974
122297	SALT LAKE CITY	UT		09/04/2003	5.050	2,293,145		3,943,615
122353	MEMPHIS	TN		09/29/2003	1.485	12,876,800		20,236,147
122374	HAMDEN	CT		02/17/2004	5.300	8,161,735		23,850,700
122381	WALLINGFORD	CT		02/02/2004	7.000	5,646,315		
122387	COLUMBUS	OH		02/20/2004	5.380	6,966,624		7,503,680
122393	DARIEN	IL		12/19/2003	4.650	1,500,000		24,160,998
122410	PITTSBURGH	PA		03/15/2004	5.250	20,407,065		54,801,180
122414	HOUSTON	TX		08/10/2004	5.150	12,891,903		
122415	MENTOR	OH		05/11/2004	4.970	488,793		19,195,332
122417	HARRISBURG	PA		04/15/2004	5.080	7,057,917		30,756,950
122418	LAS VEGAS	NV		04/15/2004	5.080	17,595,516		18,959,362
122423	WHITESTONE	NY		06/09/2004	5.240	3,877,305		10,412,077
122429	SAN FRANCISCO	CA		09/01/2004	5.100	6,404,872		65,222,568
122430	FREEHOLD	NJ		09/21/2004	5.390	2,637,319		11,968,940
122431	BUTLER	PA		05/14/2004	6.500	3,447,737		10,000,095
122432	LAS VEGAS	NV		05/07/2004	6.000	14,597,250		

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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
122433	HOUSTON	TX		05/26/2004	4.390	2,241,543		8,005,723
122434	MAITLAND	FL		05/26/2004	4.390	11,360,563		19,475,288
122440	DAYTON	OH		12/01/2004	3.980	2,642,487		7,226,071
122457	RED BANK	NJ		04/29/2005	5.290	2,228,007		14,107,781
122458	SEA GIRT	NJ		06/24/2004	5.460	6,543,313		20,392,834
122461	DES PLAINES	IL		06/21/2004	1.285	28,000,000		44,290,276
122463	OAKBROOK	IL		06/03/2004	4.660	23,188,700		34,107,712
122465	SAN DIEGO	CA		07/14/2004	4.790	5,200,888		10,965,448
122468	MARIETTA	GA		07/20/2004	4.890	12,506,466		26,982,518
122469	NORTH BRANCH	MN		07/26/2004	5.620	3,840,105		5,486,867
122492	LOUISVILLE	KY		08/02/2004	4.660	9,557,000		13,584,854
122495	TOWSON	MD		07/21/2004	6.000	15,652,851		13,814,711
122498	LAKEWOOD	WA		06/30/2004	6.000	43,895,000		44,853,224
122505	COLESVILLE	MD		08/31/2005	5.310	2,399,775		
122507	BALTIMORE	MD		08/31/2004	5.430	8,438,427		10,590,543
122509	DENVER	CO		10/15/2004	6.020	3,010,470		8,807,089
122510	DENVER	CO		02/01/2005	6.160	19,390,971		37,393,058
122513	CLIFTON	NJ		10/06/2004	5.720	34,602,668		32,158,187
122520	SOUTHLAKE	TX		09/01/2004	6.000	18,169,097		20,374,732
122526	MADISON	WI		11/03/2004	5.720	6,172,653		
122530	SAN DIEGO	CA		11/22/2004	4.790	3,539,991		
122534	JACKSON	TN		10/05/2004	6.000	8,567,500		
122535	BLUFFTON	SC		10/06/2004	6.000	4,027,500		4,382,358
122538	ANAHEIM	CA		12/21/2004	4.640	(26,250)		6,908,347
122539	BLUFFTON	SC		01/31/2005	6.000	4,080,000		4,439,484
122541	JACKSON	TN		11/04/2004	6.000	2,581,550		
122542	EVANSTON	IL		12/13/2004	4.640	6,475,000		
122544	EDEN PRAIRE	MN		11/30/2004	5.390	3,294,690		11,415,497
122558	PLYMOUTH MEETING	PA		02/10/2005	4.720	9,835,432		30,517,939
122568	COLUMBUS	OH		04/28/2005	5.490	4,070,990		8,484,088
122575	DENVER	CO		02/22/2005	5.290	8,124,286		8,620,141
122577	CHICAGO	IL		02/01/2005	5.280	2,315,735		4,606,208
122578	CHICAGO	IL		02/01/2005	1.435	2,296,512		4,568,096
122583	JOLIET	IL		01/21/2005	4.650	20,000,000		
122591	WINTER SPRINGS	FL		01/11/2006	5.690		110,349	4,807,281
122598	OVERLAND PARK	KS		02/28/2005	5.260	9,497,706		10,866,843
122600	CHICAGO	IL		03/31/2005	4.900	11,687,022		21,351,185
122602	DUNCANSVILLE	PA		03/07/2005	5.180	4,788,375		
122603	RICHARDSON	TX		04/29/2005	5.860		615,892	6,993,355
122610	COON RAPIDS	MN		08/05/2005	5.190	9,850,000		23,135,608
122613	ST. LOUIS PARK	MN		08/05/2005	5.190	6,304,122		12,530,096
122617	CENTERVILLE	VA		07/11/2005	5.460	21,598,262		
122620	LONG BEACH	CA		04/06/2005	5.260	4,485,837	708,543	28,506,066
122643	WILLIAMSBURG	VA		01/19/2006	5.430	4,306,787		10,881,026
122646	NEWTOWN SQUARE	PA		08/22/2005	5.120	6,972,773		8,117,907
122647	NEWTOWN SQUARE	PA		08/22/2005	5.120	2,452,388		2,739,793
122648	LANCASTER	CA		07/28/2005	4.740	3,412,052		
122660	JACKSONVILLE	FL		08/22/2005	4.870	28,651,419		41,029,740
122661	ONTARIO	CA		07/08/2005	4.940	30,597,044		31,160,072
122664	PORTLAND	OR		09/29/2005	4.850	14,646,325		26,207,222
122665	SEATTLE	WA		09/29/2005	4.850	22,620,000		23,980,881
122672	WILLOWBROOK	IL		09/20/2005	4.960	10,000,000		28,524,503
122681	ARLINGTON	TX		09/27/2005	5.210	4,524,881		4,949,946
122685	CHICAGO	IL		09/28/2005	5.400	7,701,927		13,664,754
122687	MELVILLE	NY		11/30/2005	5.180	10,335,495		20,132,950
122693	TINICUM TOWNSHIP	PA		09/30/2005	6.005	35,301,992		31,589,829
122695	ST. LOUIS	MO		12/08/2005	4.790	1,175,777		2,829,229
122705	ST. CHARLES	IL		12/13/2005	5.270	7,000,000		9,611,776
122706	CARSON	CA		03/20/2006	5.900	17,500,000		28,036,533
122712	CHICAGO	IL		12/08/2005	5.540	6,906,469		10,768,400
122725	SACRAMENTO	CA		01/13/2006	1.105	25,400,000		28,260,928
122726	SACRAMENTO	CA		01/13/2006	1.105	25,400,000		28,260,928
122727	GOLD RIVER	CA		01/13/2006	1.105	15,905,000		17,696,459
122728	GOLD RIVER	CA		01/13/2006	1.105	15,905,000		17,696,459
122729	ROSEVILLE	CA		01/13/2006	1.105	11,745,000		13,067,897
122730	ROSEVILLE	CA		01/13/2006	1.105	11,745,000		13,067,897

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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
122731	FAIRFIELD	CA		01/13/2006	1.105	9,075,000		10,097,162
122732	FAIRFIELD	CA		01/13/2006	1.105	9,075,000		10,097,162
122733	LIVERMORE	CA		01/13/2006	1.105	5,437,500		6,049,953
122734	LIVERMORE	CA		01/13/2006	1.105	5,437,500		6,049,953
122735	FOUNTAIN VALLEY	CA		01/13/2006	1.105	7,582,500		8,436,555
122736	FOUNTAIN VALLEY	CA		01/13/2006	1.105	7,582,500		8,436,555
122738	NORTH LAS VEGAS	NV		01/13/2006	1.105	5,520,000		6,141,745
122739	BAKERSFIELD	CA		04/11/2006	1.105	28,215,000		31,392,995
122740	BAKERSFIELD	CA		04/11/2006	1.105	28,215,000		31,392,995
122741	FOUNTAIN VALLEY	CA		10/02/2006	1.105	4,372,500		4,864,996
122742	FOUNTAIN VALLEY	CA		10/02/2006	1.105	4,372,500		4,864,996
122745	ALISO VIEJO	CA		12/14/2006	1.105	13,520,000		15,042,825
122746	ALISO VIEJO	CA		12/14/2006	1.105	13,520,000		15,042,825
122760	BELLWOOD	IL		12/28/2005	5.690	9,443,151		16,024,789
122762	NEW YORK	NY		12/20/2005	5.700	1,100,074		
122763	VICTORVILLE	CA		06/15/2006	5.580	5,990,601		
122770	MAGNA	UT		03/01/2006	5.840	7,883,143		
122773	ATLANTA	GA		02/01/2006	1.061	20,000,000		73,268,030
122775	DENVER	CO		02/01/2006	1.061	10,000,000		36,634,015
122796	CHICAGO	IL		03/15/2006	1.385	49,799,591		37,719,744
122800	NAPERVILLE	IL		05/25/2006	5.830	18,500,000		19,094,206
122803	OAK PARK	IL		04/05/2006	5.760	35,356,056		
122804	CHULA VISTA	CA		05/30/2006	6.050	3,000,725		3,496,126
122805	TACOMA	WA		04/25/2006	6.220	7,238,109		12,828,226
122806	CHICAGO	IL		05/25/2006	1.385	12,936,677		9,798,641
122808	STOCKBRIDGE	GA		11/02/2006	5.700	5,315,846		5,800,230
122809	ASHEVILLE	NC		07/27/2006	0.985	6,612,396		11,230,472
122813	PHILADELPHIA	PA		06/20/2006	5.580	12,378,905		23,754,462
122817	DENVER	CO		06/01/2006	6.300	6,531,310		7,072,235
122822	DETROIT	MI		06/06/2006	6.290	9,952,427		10,766,149
122827	SHAKOPEE	MN		05/25/2006	5.300	8,806,730		10,041,456
122832	SAN ANTONIO	TX		06/29/2006	5.380	14,287,901		21,397,268
122833	MACEDONIA	OH		08/31/2006	6.050	5,179,351		28,322,382
122835	SAN DIEGO	CA		08/17/2006	6.420	6,896,963		13,264,826
122837	LEWISVILLE	TX		06/28/2006	5.980	17,825,930		
122839	PHILADELPHIA	PA		07/25/2006	5.910	9,620,539		12,478,135
122841	DALLAS	TX		09/29/2006	6.110	25,049,105		53,080,168
122845	SAN ANTONIO	TX		07/20/2006	6.340	7,562,108		8,602,206
122849	BELLEVUE	WA		09/01/2006	6.330	11,582,503		
122853	SAN ANTONIO	TX		08/04/2006	6.550	14,900,000		19,533,138
122855	ROUND ROCK	TX		09/22/2006	6.650	7,921,139		8,250,324
122857	SAN JOSE	CA		09/27/2006	6.180	5,543,302		9,774,052
122858	RNCHO SNTA MARGARITA	CA		09/20/2006	6.800	11,253,773		11,659,734
122863	MCLEAN	VA		10/12/2006	6.070	17,988,076		29,717,171
122864	MCLEAN	VA		10/12/2006	6.140	14,637,165		29,544,250
122865	MCLEAN	VA		10/12/2006	6.140	16,997,997		34,309,451
122873	SAN JOSE	CA		09/27/2006	6.180	1,928,105		3,399,670
122875	PASADENA	CA		10/02/2006	6.470	10,250,000		19,501,954
122877	KINGWOOD	TX		09/14/2006	6.400	17,009,996		17,833,184
122884	ATLANTA	GA		07/20/2007	5.840	3,269,681		9,893,316
122886	BERKELEY HEIGHTS	NJ		09/29/2006	5.920	15,004,860		37,060,088
122888	CLAYTON	MO		09/29/2006	5.870	29,884,036		53,860,789
122898	ANNAPOLIS	MD		12/28/2006	5.950	5,056,429		16,944,786
122902	MESA	AZ		12/07/2006	5.990	4,999,680		7,400,000
122905	STOCKTON	CA		02/20/2007	5.710	4,800,000		7,329,932
122906	SAN JOSE	CA		02/20/2007	5.560	5,800,000		24,413,952
122912	WEST CONSHOHOCKEN	PA		12/08/2006	5.510	1,552,071		5,309,041
122913	LOS ANGELES	CA		01/25/2007	5.800	2,669,113		55,098,560
122915	PLANO	TX		01/02/2007	6.330	12,522,990		15,750,318
122919	LA MIRADA	CA		12/28/2006	5.780	4,999,962		14,418,706
122921	EAST LONGMEADOW	MA		03/29/2007	5.990	3,155,824		10,114,432
122923	CAMARILLO	CA		12/19/2006	5.880	13,500,000		20,627,996
122928	BOSTON	MA		01/10/2007	5.817	25,742,800		55,567,787
122929	HIGHLANDS RANCH	CO		02/16/2007	5.710	8,442,529		8,730,788
122934	SHIRLEY	NY		02/28/2007	6.170	1,433,050		2,245,401
122938	ARLINGTON	VA		02/12/2008	5.870	1,500,000		1,662,312

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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
122939	ARLINGTON	VA		02/12/2008	5.870	2,250,000		2,493,469
122940	ARLINGTON	VA		02/12/2008	5.870	1,070,000		1,185,783
122941	CAMBRIDGE	MA		01/18/2007	5.450	9,780,086		
122943	SAN DIEGO	CA		05/15/2007	6.060	15,000,000		25,785,783
122944	SAN DIEGO	CA		03/15/2007	6.110	5,714,929		3,956,015
122949	LAKE OSWEGO	OR		04/26/2007	5.730	6,280,833		10,511,191
122954	CERRITOS	CA		04/26/2007	6.330	3,822,224		4,867,568
122956	WINSTON-SALEM	NC		04/13/2007	0.985	3,723,923		10,018,667
122959	NEW YORK	NY		07/19/2007	3.182	10,646	450,046	1,879,171
122960	NEW YORK	NY		07/19/2007	3.182		372,440	
122963	DENVER	CO		07/20/2007	6.120	2,000,000		3,964,955
122966	UNIVERSITY CITY	MO		05/17/2007	6.110	11,300,000		10,556,843
122970	BRENTWOOD	NY		05/23/2007	5.380	6,440,394		20,682,184
122972	SAN DIEGO	CA		05/21/2007	5.920	5,727,448		8,499,204
122974	PARAMOUNT	CA		04/14/2008	5.600	12,619,114		17,398,002
122975	HAWAIIAN GARDENS	CA		05/30/2007	5.410	3,193,753		9,045,503
122976	EATONTOWN	NJ		05/14/2007	5.650	8,265,903		38,667,888
122978	CLEVELAND	OH		05/01/2007	6.250	4,679,722		5,012,224
122979	PENSACOLA	FL		06/27/2007	5.670	10,024,099		15,563,694
122981	BRENTWOOD	NY		05/23/2007	5.460	8,358,094		19,603,212
122994	VARIOUS	NY		07/12/2007	5.560	10,700,000		14,319,344
122997	MORRISTOWN	NJ		06/04/2007	6.120	8,475,000		9,725,881
122998	SAN DIEGO	CA		05/15/2007	6.060	1,805,835		3,098,949
123000	NEWTOWN SQUARE	PA		06/20/2007	5.880	5,786,608		6,614,002
123002	NEWTOWN SQUARE	PA		07/31/2007	5.820	37,000,000		39,832,216
123006	VARIOUS	CA		08/10/2007	6.170		2,741,612	
123009	KING OF PRUSSIA	PA		07/23/2007	6.230	6,100,000		8,493,556
123014	ONTARIO	CA		06/12/2007	6.150		61,207	12,986,000
123022	JERICHO	NY		07/31/2007	5.690	17,600,306		17,955,052
123023	AURORA	CO		07/19/2007	5.920	2,234,326		2,459,929
123024	DENVER	CO		07/19/2007	5.920	1,710,347		1,883,043
123025	AURORA	CO		07/19/2007	5.920	5,633,349		6,182,477
123027	MADISON	WI		08/08/2007	6.540	8,667,354		8,829,576
123029	DARIEN	CT		06/29/2007	6.800	3,950,119		11,020,216
123032	ROCKVILLE	MD		07/24/2007	6.450	8,881,250		11,480,991
123033	HOUSTON	TX		08/08/2007	6.300	9,631,225		9,573,903
123036	DENVER	CO		07/20/2007	6.490	14,000,000		27,754,682
123037	LOMBARD	IL		07/10/2007	6.280	19,000,000		15,301,717
123041	LAKEWOOD	CA		09/18/2007	6.200	5,000,000		5,034,294
123044	WHITSETT	NC		08/27/2007	1.055	11,347,578		19,384,706
123046	ALLENTOWN	PA		11/13/2007	6.000	5,900,000		6,277,675
123049	FRESNO	CA		07/30/2007	6.380	6,900,000		11,297,457
123050	BROOKHAVEN	NY		07/23/2008	6.640	1,010,119	8,147,041	
123051	DENVER	CO		06/27/2007	6.830	3,450,000		3,620,573
123052	DENVER	CO		06/27/2007	6.820	1,650,000		1,414,499
123053	DENVER	CO		06/27/2007	6.830	3,550,000		3,635,331
123054	BLAINE	MN		12/21/2007	6.220	4,469,698		7,631,955
123065	BALTIMORE	MD		09/25/2007	6.310	13,005,261		13,550,284
123081	RALEIGH	NC		11/06/2007	6.120	10,202,539		29,621,717
123082	HIGH POINT	NC		12/07/2007	6.440	8,054,727		10,021,716
123084	SHREWSBURY	NJ		09/26/2007	5.820	24,317,172		53,839,848
123088	PHOENIX	AZ		09/10/2007	6.200	5,457,222		5,796,193
123089	ANNAPOLIS	MD		12/26/2007	5.950	7,500,000		9,427,744
123094	SAN YSIDRO	CA		10/24/2007	6.350	9,600,000		12,842,144
123098	RENO	NV		10/12/2007	6.200	3,550,000		6,965,901
123101	ST. LOUIS	MO		09/14/2007	5.850	5,800,000		6,070,881
123107	SAN ANTONIO	TX		10/18/2007	6.400	17,576,410		19,272,780
123123	BOSTON	MA		10/18/2007	6.300	5,500,000		11,872,167
123131	SAN JOSE	CA		11/30/2007	5.740		8,000,000	
123143	HOCKESSIN	DE		04/10/2008	5.750	2,920,092		6,449,929
123164	PALM HARBOR	FL		03/24/2008	5.900	2,939,530		3,881,188
123171	HOUSTON	TX		03/31/2008	6.000	10,198,789		12,425,357
123192	DAYTON	OH		06/01/2009	8.500	887,928		2,617,407
123193	VARIOUS	MI		05/29/2009	7.500	55,969,708		54,822,387
123195	BROOKHAVEN	NY		12/11/2009	6.640	15,000,000		20,000,000
123196	WALLINGFORD	CT		11/20/2009	8.000	3,803,394		5,072,416

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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
123197	JOLIET	IL		12/30/2009	7.750	28,733,769		37,048,652
500001	WHITE PLAINS	NY		06/30/2005	5.065	12,500,000		30,290,621
500002	GLENDALE	CA		11/17/2005	5.810	18,716,140		39,837,129
500009	SANTA MONICA	CA		12/19/2007	2.565	9,736,973		37,873,115
550001	SAN FRANCISCO	CA		04/03/2007	5.245	11,043,740		39,997,420
550002	SAN FRANCISCO	CA		04/03/2007	5.545	17,346,873		47,952,116
550005	NEW YORK	NY		06/29/2007	7.570	14,853,013		39,975,101
0599999. Mortgages in good standing - Commercial mortgages-all other						2,371,361,132	26,886,648	3,851,153,031
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						2,371,361,132	26,886,648	3,851,153,031
0999999. Restructured mortgages - Farm Mortgages								
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
1199999. Restructured mortgages - Residential mortgages-all other								
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
1399999. Restructured mortgages - Commercial mortgages-all other								
1499999. Restructured mortgages - Mezzanine Loans								
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								
2599999. Mortgages in process of foreclosure-Farm Mortgages								
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								

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
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						2,371,361,132	26,886,648	3,851,153,031

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
118035	WHITESTONE	NY		11/20/1998	12/22/2009	11,012,883		7,972		257,674	265,647		11,278,530	11,511,648		233,118	233,118
121235	WEST LONG BRANCH	NJ		06/17/1993	11/19/2009	9,505,527		27,634			27,634		9,533,161	9,460,545		(72,617)	(72,617)
121283	ATLANTA	GA		05/29/1998	02/02/2009	1,083,655							1,083,655	1,083,655			
121315	AUSTIN	TX		12/30/1993	10/05/2009	5,077,318		1,562			1,562		5,078,880	5,085,252		6,373	6,373
121323	TUKWILA	WA		02/09/1994	03/05/2009	27,877							27,877	27,877			
121330	HOUSTON	TX		03/30/1994	12/22/2009	1,504,139		(536)		30,517	29,981		1,534,120	1,549,970		15,850	15,850
121332	LEAWOOD	KS		06/30/1994	12/15/2009	3,366,865		3,951			3,951		3,370,816	3,380,936		10,120	10,120
121344	BOISE	ID		07/25/1994	07/29/2009	80,141							80,141	80,141			
121349	ATLANTA	GA		07/29/1994	03/31/2009	3,082,189		2,262			2,262		3,084,451	3,088,657		4,205	4,205
121355	SONOMA	CA		11/14/1994	07/30/2009	215,560							215,560	215,560			
121362	SCHAUMBURG	IL		11/22/1994	02/06/2009	3,785,059							3,785,059	3,785,059			
121367	OMAHA	NE		10/20/1994	11/03/2009	120,069		(11)			(11)		120,058	120,040		(18)	(18)
121381	MUKILTEO	WA		01/18/1995	10/15/2009	745,617							745,617	745,617			
121390	RENTON	WA		06/21/1995	10/15/2009	1,365,571		2,387			2,387		1,367,957	1,378,498		10,540	10,540
121431	MENLO PARK	CA		09/18/1995	11/19/2009	4,136,035		7,073			7,073		4,143,108	4,101,189		(41,919)	(41,919)
121441	SAN DIEGO	CA		12/01/1995	12/17/2009	745,194		(540)			(540)		744,654	744,206		(447)	(447)
121446	AUSTIN	TX		01/12/1996	11/12/2009	2,033,071		4,790			4,790		2,037,861	2,043,015		5,155	5,155
121516	MARYSVILLE	WA		03/17/1997	01/29/2009	1,790,108							1,790,108	1,789,314		(795)	(795)
121587	VILLA PARK	IL		02/12/1998	11/19/2009	2,736,336		(4,657)			(4,657)		2,731,679	2,638,675		(93,004)	(93,004)
121589	BEECHWOOD/SHAKER HTS	OH		02/27/1998	03/24/2009	388,341							388,341	388,341			
121596	SAN DIEGO	CA		07/02/1998	12/17/2009	1,244,046		(5,065)			(5,065)		1,238,982	1,229,454		(9,527)	(9,527)
121601	BURBANK	CA		04/08/1998	12/17/2009	10,261,277		(11,393)			(11,393)		10,249,884	10,235,311		(14,573)	(14,573)
121628	REDMOND	WA		05/22/1998	12/22/2009	5,291,677		25,514		129,332	154,846		5,446,522	5,792,399		345,877	345,877
121633	MIRA LOMA	CA		06/12/1998	09/11/2009	8,433,523		8,670			8,670		8,442,193	8,504,101		61,909	61,909
121667	WILMINGTON	DE		10/19/1998	06/19/2009	13,188,452		(154,873)			(154,873)		13,033,579	11,690,715		(1,342,864)	(1,342,864)
121668	CROMWELL	CT		10/30/1998	11/06/2009	1,325,961		(272)			(272)		1,325,689	1,325,064		(624)	(624)
121674	SUNNYVALE	CA		12/09/1998	12/18/2009	2,885,052		(2,604)			(2,604)		2,882,449	2,866,898		(15,551)	(15,551)
121680	EDGEWATER	NJ		01/26/1999	12/22/2009	12,369,493		(35,876)		271,250	235,374		12,604,867	12,543,720		(61,147)	(61,147)
121685	BERLIN	CT		12/30/1998	11/06/2009	437,643		(518)			(518)		437,125	436,644		(481)	(481)
121724	IRVINE	CA		04/30/1999	02/09/2009	16,114,938							16,114,938	16,114,938			
121725	IRVINE	CA		04/30/1999	02/06/2009	17,639,860							17,639,860	17,639,860			
121737	COLLEGE PARK	MD		02/17/2000	10/20/2009	20,311,026		8,023			8,023		20,319,049	20,437,583		118,534	118,534
121741	SECAUCUS	NJ		07/14/1999	07/30/2009	5,280,865							5,280,865	5,280,865			
121742	DELANO	MN		07/21/1999	11/30/2009	2,050,431							2,050,431	2,050,431			
121749	NAPLES	FL		07/07/1999	05/29/2009	15,906,917							15,906,917	15,906,917			
121757	READINGTON	NJ		10/01/1999	12/18/2009	5,554,090		4,964			4,964		5,559,054	5,593,468		34,413	34,413
121768	DELAWARE	OH		11/10/1999	12/11/2009	4,747,604		1,816			1,816		4,749,421	4,763,754		14,334	14,334
121769	BLOOMINGTON	MN		11/10/1999	11/19/2009	4,916,354		2,824			2,824		4,919,178	4,855,773		(63,405)	(63,405)
121798	MIRA LOMA	CA		03/01/2000	09/11/2009	4,879,960		(851)			(851)		4,879,109	4,892,756		13,647	13,647
121802	AUBURN	WA		12/09/1999	10/15/2009	1,667,270		(3,766)			(3,766)		1,663,504	1,659,722		(3,782)	(3,782)
121808	NORFOLK	VA		12/23/1999	06/15/2009	6,328,236							6,328,236	6,328,236			
121840	EVERETT	WA		05/23/2000	11/12/2009	2,197,764							2,197,764	2,197,764			
121844	FISHERS	IN		03/29/2000	08/31/2009	5,014,596							5,014,596	5,014,596			
121859	BEACHWOOD	OH		07/18/2000	12/15/2009	2,536,184							2,536,184	2,312,634		(223,550)	(223,550)
121861	PROSPECT	KY		09/28/2000	12/11/2009	7,163,796		13,771			13,771		7,177,567	7,288,498		110,931	110,931
121870	WALTHAM	MA		09/27/2000	12/10/2009	7,745,288		(5,236)			(5,236)		7,740,052	7,698,039		(42,014)	(42,014)
121871	SUNNYVALE	CA		09/18/2000	12/18/2009	5,187,407		(3,751)			(3,751)		5,183,657	5,138,619		(45,037)	(45,037)
121885	TAMPA	FL		10/18/2000	10/28/2009	2,942,767							2,942,767	2,942,767			
121888	LARGO	FL		10/05/2000	09/30/2009	4,347,457		3,020			3,020		4,350,477	4,381,559		31,082	31,082
121894	CHASKA	MN		09/18/2001	06/30/2009	2,628,908							2,628,908	2,628,908			
121910	RALEIGH	NC		04/25/2001	12/16/2009	2,233,369							2,233,369	2,140,233		(93,136)	(93,136)
121912	RALEIGH	NC		04/25/2001	12/16/2009	6,189,606		4,543			4,543		6,194,149	5,978,669		(215,479)	(215,479)
121943	BUFFALO	NY		05/04/2001	12/18/2009	4,634,873							4,634,873	4,634,873			
121962	MEMPHIS	TN		03/30/2001	12/16/2009	1,608,919		680			680		1,609,599	1,614,656		5,057	5,057
121988	DUBUQUE	IA		05/23/2001	11/19/2009	3,151,210							3,151,210	3,093,630		(57,580)	(57,580)
122021	EDISON	NJ		05/25/2001	04/23/2009	7,174,337							7,174,337	7,174,337			
122022	WOODBRIDGE	NJ		05/25/2001	03/05/2009	11,148,158		(62,003)			(62,003)		11,086,156	10,537,308		(548,848)	(548,848)
122114	ST. ANTHONY	MN		12/20/2001	11/19/2009	2,656,140							2,656,140	2,606,161		(49,979)	(49,979)
122123	BRIDGETON	MO		03/27/2002	11/19/2009	2,552,052							2,552,052	2,504,151		(47,902)	(47,902)
122141	WESTAMPTON	NJ		03/18/2002	03/13/2009	1,333,873							1,333,873	1,333,873			
122151	SAN DIEGO	CA		04/04/2002	04/10/2009	175,806							175,806	175,806			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122158	TUCSON	AZ		05/03/2002	10/14/2009	3,180,542				30,101	30,101		3,210,643	3,180,392		(30,251)	(30,251)
122167	ISSAQUAH	WA		05/30/2002	11/19/2009	3,943,060							3,943,060	3,872,725		(70,335)	(70,335)
122168	PARSIPANNY	NJ		07/31/2002	12/22/2009	3,031,560				64,626	64,626		3,096,186	3,132,434		36,248	36,248
122188	RALEIGH	NC		09/05/2002	06/19/2009	4,830,222							4,830,222	4,799,258		(30,964)	(30,964)
122191	OSWEGO	IL		08/13/2002	02/06/2009	3,990,715		1,151			1,151		3,991,867	4,000,000		8,133	8,133
122192	MEDFORD	NY		09/04/2002	10/30/2009	4,559,074		5,878			5,878		4,564,953	4,587,229		22,277	22,277
122203	SUGAR LAND	TX		09/27/2002	03/27/2009	7,000,000							7,000,000	7,000,000			
122208	SAN DIEGO	CA		10/01/2002	11/19/2009	7,241,178		7,774			7,774		7,248,952	7,185,968		(62,984)	(62,984)
122209	SAN DIEGO	CA		10/15/2002	09/24/2009	7,755,522							7,755,522	7,755,522			
122212	BERWYN	PA		09/19/2002	09/29/2009	3,635,345							3,635,345	3,635,345			
122239	HUNTINGDON VALLEY	PA		12/16/2002	12/18/2009	15,334,332							24,140,831	24,140,831			
122240	MADISON	WI		12/23/2002	11/12/2009								3,829,895	3,829,895			
122241	SKOKIE	IL		12/20/2002	06/30/2009	18,500,000							18,500,000	18,500,000			
122244	MARLBOROUGH	MA		12/31/2002	11/13/2009	16,484,158							16,484,158	16,484,158			
122245	ALEXANDRIA	VA		01/29/2003	12/14/2009	4,790,740							4,790,740	4,790,740			
122249	CHICAGO	IL		12/30/2002	09/09/2009	8,000,000							8,000,000	8,000,000			
122270	BRUNSWICK	OH		05/06/2003	09/30/2009	3,000,000							3,000,000	2,850,000		(150,000)	(150,000)
122271	MEDINA	OH		05/06/2003	09/30/2009	2,250,000							2,250,000	2,137,500		(112,500)	(112,500)
122272	ENCINITAS	CA		05/09/2003	04/30/2009	1,803,169							1,803,169	1,803,169			
122283	WEST JORDAN	UT		07/15/2003	12/22/2009					282,054	282,054		12,285,606	12,412,654		127,047	127,047
122284	WEST VALLEY CITY	UT		06/10/2003	12/22/2009	4,391,244				102,687	102,687		4,493,932	4,540,229		46,297	46,297
122304	VANCOUVER	WA		06/19/2003	12/15/2009	7,311,544							7,311,544	7,311,544			
122309	TINLEY PARK	IL		08/04/2003	10/08/2009	7,098,960							7,098,960	7,098,960			
122363	MURFREEBORO	TN		02/13/2004	12/22/2009	3,575,153				83,950	83,950		3,659,103	3,706,189		47,086	47,086
122365	GRAPEVINE	TX		11/19/2003	06/26/2009	3,888,256							3,888,256	3,888,256			
122372	SAN ANTONIO	TX		11/26/2003	12/17/2009	9,139,775							9,139,775	9,139,775			
122381	WALLINGFORD	CT		02/02/2004	09/01/2009								5,646,315	5,646,315			
122397	NOBLESVILLE	IN		01/20/2004	12/01/2009	13,873,201		132,596			132,596		14,005,798	14,162,000		156,202	156,202
122402	CHICAGO	IL		02/26/2004	01/30/2009	19,443,421		24,192			24,192		19,467,613	19,500,000		32,387	32,387
122414	HOUSTON	TX		08/10/2004	12/09/2009	27,198,356		5,962			5,962		40,096,221	40,453,154		356,933	356,933
122421	BRYN MAWR	PA		01/04/2005	12/22/2009	19,775,549				468,091	468,091		20,243,640	20,506,184		262,544	262,544
122432	LAS VEGAS	NV		05/07/2004	12/01/2009								14,597,250	14,643,750		46,500	46,500
122448	HARTFORD	CT		05/19/2004	01/27/2009	18,191,101		5,752			5,752		18,196,853	18,230,201		33,348	33,348
122464	ANTIOCH	TN		11/01/2004	03/31/2009	15,030,559							15,030,559	13,536,022		(1,494,537)	(1,494,537)
122478	SANTEE	CA		07/15/2004	06/23/2009	3,969,663		(7,562)			(7,562)		3,962,102	3,960,981		(1,121)	(1,121)
122493	ANNOPOLIS	MD		07/21/2004	09/18/2009	27,233,000							27,233,000	27,233,000			
122505	COLESVILLE	MD		08/31/2005	12/01/2009	779,927		15,526			15,526		3,195,227	3,199,700		4,473	4,473
122524	WILMINGTON	DE		10/08/2004	06/19/2009	3,561,975							3,561,975	3,561,975			
122526	MADISON	WI		11/03/2004	12/22/2009					148,645	148,645		6,321,298	6,404,671		83,373	83,373
122530	SAN DIEGO	CA		11/22/2004	12/31/2009	2,725,613		(38,173)		43,722	5,549		6,271,152	6,265,603		(5,549)	(5,549)
122534	JACKSON	TN		10/05/2004	12/01/2009								8,567,500	8,567,500			
122541	JACKSON	TN		11/04/2004	12/01/2009								2,581,550	2,581,550			
122542	EVANSTON	IL		12/13/2004	12/18/2009	8,000,000		(128,831)		128,831			14,475,000	14,475,000			
122543	COLORADO SPRINGS	CO		11/30/2004	03/23/2009	3,871,125							3,871,125	3,871,125			
122561	LONGMONT	CO		12/29/2004	12/01/2009	11,523,833		(35,232)			(35,232)		11,488,602	11,485,000		(3,602)	(3,602)
122573	PAWTUCKET	RI		03/04/2005	12/01/2009	12,846,556		138,856			138,856		12,985,412	13,025,000		39,588	39,588
122574	BATAVIA	IL		12/29/2004	07/01/2009	5,500,000							5,500,000	5,500,000			
122583	JOLIET	IL		01/21/2005	12/30/2009	23,649,394		45,760			45,760		43,695,155	43,800,000		104,846	104,846
122585	DURHAM	NC		02/14/2005	01/22/2009	11,750,000							11,750,000	11,750,000			
122602	DUNCANSVILLE	PA		03/07/2005	12/01/2009	3,270,015		(6,937)			(6,937)		8,051,454	8,050,000		(1,454)	(1,454)
122617	CENTERVILLE	VA		07/11/2005	12/22/2009					570,138	570,138		22,168,400	22,410,136		241,737	241,737
122627	RESTON	VA		07/11/2005	03/27/2009	16,924,661							16,924,661	16,044,825		(879,836)	(879,836)
122648	LANCASTER	CA		07/28/2005	12/22/2009					81,230	81,230		3,493,282	3,538,843		45,561	45,561
122658	TUSTIN	CA		08/31/2005	12/22/2009	7,223,082				162,858	162,858		7,385,940	7,477,284		91,344	91,344
122677	MADISON	WI		12/01/2005	12/22/2009	4,725,875				107,021	107,021		4,832,896	4,892,922		60,026	60,026
122716	EDEN PRAIRIE	MN		07/21/2006	06/30/2009	12,499,155							12,499,155	12,499,155			
122724	PEABODY	MA		12/28/2005	12/23/2009	20,598,569			1,903,467	1,065,615	(837,852)		19,760,717	16,661,971		(3,098,746)	(3,098,746)
122747	COLUMBIA	MD		03/01/2006	09/23/2009	34,608,710		(553,085)			(553,085)		34,055,625	31,888,421		(2,167,204)	(2,167,204)
122748	CRANBURY	NJ		03/01/2006	09/23/2009	23,359,296		61,002			61,002		23,420,298	22,756,737		(663,561)	(663,561)
122749	BETHLEHAM	PA		03/01/2006	09/23/2009	24,499,983		63,981			63,981		24,563,964	23,868,000		(695,964)	(695,964)
122751	BENSENVILLE	IL		03/01/2006	09/23/2009	19,838,043		51,806			51,806		19,889,849	19,326,316		(563,533)	(563,533)

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		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
122753	HOLLYWOOD	FL		03/01/2006	09/23/2009	21,127,516		55,174			55,174		21,182,689	20,582,526		(600,163)	(600,163)
122754	CHARLOTTE	NC		03/01/2006	09/23/2009	6,248,983		16,319			16,319		6,265,302	6,087,789		(177,513)	(177,513)
122755	DENVER	CO		03/01/2006	09/23/2009	4,562,750		11,915			11,915		4,574,665	4,445,053		(129,613)	(129,613)
122756	RENO	NV		03/01/2006	09/23/2009	5,901,818		15,412			15,412		5,917,230	5,749,579		(167,651)	(167,651)
122763	VICTORVILLE	CA		06/15/2006	12/22/2009					143,708	143,708		6,134,309	6,214,913		80,603	80,603
122770	MAGNA	UT		03/01/2006	12/22/2009					189,820	189,820		8,072,963	8,179,430		106,467	106,467
122803	OAK PARK	IL		04/05/2006	12/02/2009			(69,440)			(69,440)		35,286,616	30,735,000		(4,551,616)	(4,551,616)
122814	RESTON	VA		05/17/2006	03/27/2009	13,917,858							13,917,858	13,917,858			
122837	LEWISVILLE	TX		06/28/2006	12/04/2009			1,210			1,210		17,827,140	17,850,000		22,860	22,860
122849	BELLEVUE	WA		09/01/2006	12/15/2009	3,533,715		43,663			43,663		15,159,880	15,494,148		334,268	334,268
122868	BOSTON	MA		09/28/2006	12/18/2009	5,695,214		616			616		5,695,829	5,696,971		1,142	1,142
122869	ATLANTA	GA		09/29/2006	01/30/2009	14,565,789							14,565,789	14,407,895		(157,895)	(157,895)
122872	BOSTON	MA		09/28/2006	12/18/2009	3,593,398		1,110			1,110		3,594,508	3,596,704		2,196	2,196
122883	HOUSTON	TX		12/05/2006	09/29/2009	4,978,956		17,159			17,159		4,996,114	5,000,040		3,926	3,926
122887	SECAUCUS	NJ		11/27/2006	10/30/2009	12,500,000							12,500,000	12,500,000			
122930	BOSTON	MA		12/21/2006	06/29/2009	16,000,000							16,000,000	16,000,000			
122931	BOSTON	MA		12/21/2006	06/30/2009	4,640,989							4,640,989	4,640,989			
122932	BOSTON	MA		12/21/2006	06/30/2009	4,219,081							4,219,081	4,219,081			
122941	CAMBRIDGE	MA		01/18/2007	12/22/2009	9,624,964		(109,396)		458,119	348,723		19,753,774	19,715,070		(38,704)	(38,704)
122960	NEW YORK	NY		07/19/2007	10/15/2009	1,377,917							1,750,357	1,750,357			
122982	HOUSTON	TX		05/31/2007	12/17/2009	11,030,000							11,030,000	10,478,500		(551,500)	(551,500)
122985	HOUSTON	TX		05/18/2007	12/09/2009	27,695,615		(441,737)			(441,737)		27,253,878	24,845,654		(2,408,224)	(2,408,224)
123006	VARIOUS	CA		08/10/2007	03/24/2009	25,832,697							28,574,309	18,667,061		(9,907,248)	(9,907,248)
123007	VARIOUS	CA		08/10/2007	03/24/2009	7,310,000		(19)			(19)		7,309,981	5,224,704		(2,085,277)	(2,085,277)
123042	BOSTON	MA		08/16/2007	12/22/2009	12,700,000							12,700,000	12,700,000			
123050	BROOKHAVEN	NY		07/23/2008	12/14/2009	381,055							9,538,215	9,538,215			
123113	FOSTER CITY	CA		09/27/2007	01/01/2009	6,365,211							6,365,211	6,365,211			
123131	SAN JOSE	CA		11/30/2007	10/14/2009	16,000,000							24,000,000	24,000,000			
123190	HENDERSON	NV		09/11/2008	12/22/2009	2,975,961				70,399	70,399		3,046,360	3,085,846		39,486	39,486
123191	BROOKHAVEN	NY		07/23/2008	12/14/2009	4,753,666							4,753,666	4,753,666			
123060	VARIOUS	TX		09/27/2007	09/23/2009	26,000,000							26,000,000			(26,000,000)	(26,000,000)
0199999. Mortgages closed by repayment						1,120,997,106		(828,089)	1,903,467	4,890,390	2,158,833		1,369,156,040	1,312,762,255		(56,393,785)	(56,393,785)
102007	FARMINGDALE	NY		04/13/1995		380,426							380,426	380,426			
104000	PITTSBURGH	PA		08/27/1990		593,256		(2,824)			(2,824)		590,432	590,432			
107008	CANTON	OH		02/28/1997		32,074		(1,454)			(1,454)		30,620	30,620			
107009	NORTH CANTON	OH		02/28/1997		13,159		(597)			(597)		12,562	12,562			
107010	IRVING	TX		10/22/1990		85,733							85,733	85,733			
111001	SAN DIEGO	CA		04/22/1999		203,837		5,922			5,922		197,915	197,915			
118038	NEW YORK	NY		10/02/1998		8,647,328		(7,455)			(7,455)		8,639,873	8,639,873			
121021	CUYAHOGA FALLS	OH		11/05/1990		438,353							438,353	438,353			
121022	PITTSBURGH	PA		11/05/1990		243,027							243,027	243,027			
121023	PITTSBURGH	PA		11/05/1990		130,552							130,552	130,552			
121024	PITTSBURGH	PA		11/05/1990		81,846							81,846	81,846			
121067	SAN ANTONIO	TX		12/20/1995		16,870							16,870	16,870			
121071	REDMOND	WA		02/15/1996		213,336							213,336	213,336			
121281	CITY OF INDUSTRY	CA		07/09/1998		104,082							104,082	104,082			
121347	BUTLER	PA		07/29/1994		1,021,041		124			124		1,020,917	1,020,917			
121361	BUTLER	PA		09/30/1994		132,046							132,046	132,046			
121371	IRVINE	CA		12/19/1994		108,730							108,730	108,730			
121374	WILMETTE	IL		05/15/1995		1,473,869		(3,795)			(3,795)		1,470,075	1,470,075			
121408	NEW YORK	NY		10/23/1995		318,386		733			733		317,653	317,653			
121429	RENTON	WA		10/26/1995		33,258							33,258	33,258			
121443	SAN ANTONIO	TX		12/20/1995		14,090							14,090	14,090			
121460	MURRAY	UT		05/07/1996		16,564							16,564	16,564			
121463	REDMOND	WA		05/15/1996		133,447							133,447	133,447			
121466	AUBURN	WA		05/03/1996		108,065		59			59		108,006	108,006			
121485	SALT LAKE CITY	UT		07/22/1996		239,146		(11,973)			(11,973)		227,173	227,173			
121489	LOS ANGELES	CA		07/18/1996		133,399		(3,389)			(3,389)		130,010	130,010			
121493	PHOENIX	AZ		08/07/1996		109,463							109,463	109,463			
121499	COLUMBIA	SC		08/30/1996		539,771		(3,364)			(3,364)		536,407	536,407			
121507	SAN DIEGO	CA		12/02/1996		180,609		(42)			(42)		180,567	180,567			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
121544	SEATTLE	WA		09/05/1997		392,215		(3,652)			(3,652)		388,564	388,564			
121557	HAUPPAUGE	NY		09/30/1997		121,911		1,764			1,764		120,147	120,147			
121560	SHELTON	CT		09/11/1997		342,257		3,142			3,142		339,115	339,115			
121562	KANSAS CITY	MO		09/18/1997		195,340		4,457			4,457		190,882	190,882			
121563	CARROLLTON	TX		10/06/1997		485,530							485,530	485,530			
121567	CARSON	CA		12/12/1997		791,516							791,516	791,516			
121581	LAS VEGAS	NV		12/16/1999		382,963							382,963	382,963			
121583	LINCOLNSHIRE	IL		12/15/1997		109,908		(3,374)			(3,374)		106,534	106,534			
121594	O'HARA TOWNSHIP	PA		01/27/1998		256,332		(9,336)			(9,336)		246,996	246,996			
121599	YORK	SC		06/03/1998		163,249		(82)			(82)		163,167	163,167			
121600	GREENWOOD VILLAGE	CO		03/26/1998		190,843		(1,515)			(1,515)		189,327	189,327			
121607	CHARLOTTE	NC		06/04/1998		129,382		563			563		128,819	128,819			
121609	GARDENA	CA		04/08/1998		92,800		(841)			(841)		91,959	91,959			
121611	BURLINGTON	MA		04/27/1998		247,421		(473)			(473)		246,949	246,949			
121623	SEATTLE	WA		05/29/1998		88,199		6,699			6,699		81,500	81,500			
121651	SUNRISE	FL		08/25/1998		182,222		(5,252)			(5,252)		176,970	176,970			
121652	LOMBARD	IL		10/14/1998		169,797		(888)			(888)		168,909	168,909			
121656	IRWINDALE	CA		09/15/1998		136,620		(1,476)			(1,476)		135,144	135,144			
121658	RANCHO CUCAMONGA	CA		12/29/1998		149,132		596			596		148,536	148,536			
121659	IRWINDALE	CA		09/15/1998		135,653		50			50		135,603	135,603			
121665	FT. COLLINS	CO		08/27/1998		81,938		(60)			(60)		81,878	81,878			
121688	SAN DIEGO	CA		03/01/1999		40,752		4,216			4,216		36,536	36,536			
121692	MIDDLETON	WI		02/19/1999		89,947							89,947	89,947			
121697	ALEXANDRIA	VA		03/30/1999		373,809		1,108			1,108		372,701	372,701			
121709	PITTSBURGH	PA		04/01/1999		1,382,081		(8,907)			(8,907)		1,373,174	1,373,174			
121713	KENT	WA		03/25/1999		260,094		7,650			7,650		252,444	252,444			
121714	GREENVILLE	SC		04/27/1999		243,581		(14)			(14)		243,567	243,567			
121715	CHARLOTTE	NC		04/15/1999		88,105		102			102		88,004	88,004			
121718	WILMINGTON	OH		05/21/1999		3,146,448		32			32		3,146,416	3,146,416			
121733	SEATTLE	WA		05/13/1999		255,440		6,687			6,687		248,753	248,753			
121734	PITTSBURGH	PA		06/30/1999		291,938							291,938	291,938			
121753	RANCHO CORDOVA	CA		09/03/1999		338,240		4,964			4,964		333,276	333,276			
121754	RANCHO CORDOVA	CA		09/02/1999		248,708							248,708	248,708			
121755	NEWARK	NJ		09/30/1999		172,867		801			801		172,066	172,066			
121759	MINNEAPOLIS	MN		11/09/1999		263,861		1,189			1,189		262,673	262,673			
121765	LOS ANGELES	CA		11/10/1999		3,775		(32)			(32)		3,743	3,743			
121766	CARSON	CA		11/10/1999		63,348		(556)			(556)		62,793	62,793			
121767	RANCHO DOMINGQUEZ	CA		11/10/1999		6,032		(52)			(52)		5,980	5,980			
121785	ALPHARETTA	GA		12/22/1999		142,983		973			973		142,010	142,010			
121795	ROCK HILL	SC		02/18/2000		173,413							173,413	173,413			
121806	PENNSAUKEN	NJ		01/07/2000		498,713							498,713	498,713			
121820	MILFORD	OH		01/20/2000		695,623		5,913			5,913		689,710	689,710			
121825	SAN DIEGO	CA		03/27/2000		418,346		(1,680)			(1,680)		416,666	416,666			
121835	COLUMBUS	OH		05/01/2000		60,798							60,798	60,798			
121836	CERITOS	CA		05/18/2000		166,131							166,131	166,131			
121838	EL PASO	TX		04/25/2000		107,670		4,207			4,207		103,463	103,463			
121843	FAIRFAX	VA		05/31/2000		491,989		10,956			10,956		481,033	481,033			
121845	LOWELL	MA		09/29/2000		22,098		(635)			(635)		21,463	21,463			
121847	FREMONT	CA		07/13/2000		10,205		178			178		10,027	10,027			
121848	BATAVIA	IL		06/14/2000		21,366		(988)			(988)		20,378	20,378			
121852	CARLSBAD	CA		06/14/2000		285,407							285,407	285,407			
121873	MINNETONKA	MN		09/22/2000		230,749		(6,531)			(6,531)		224,218	224,218			
121874	PALO ALTO	CA		07/21/2000		171,155							171,155	171,155			
121876	ALEXANDRIA	VA		08/22/2000		7,053,467		(2,537)			(2,537)		7,050,930	7,050,930			
121891	PINELLAS PARK	FL		10/05/2000		193,593							193,593	193,593			
121893	SUNNYVALE	CA		09/20/2000		249,551		856			856		248,694	248,694			
121897	COLUMBIA	MD		12/05/2000		10,400,025		(2,738)			(2,738)		10,133,557	10,397,287		263,730	263,730
121898	COLUMBIA	SC		10/31/2000		172,409		(1,006)			(1,006)		171,404	171,404			
121900	PORT ORCHARD	WA		10/04/2000		218,330							218,330	218,330			
121911	BRAINTREE	MA		12/28/2000		395,949							395,949	395,949			
121931	SAN MARCOS	CA		01/05/2001		113,891							113,891	113,891			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
121937	CLEVELAND	OH		01/19/2001		83,923							83,923	83,923			
121938	MENTOR	OH		01/19/2001		56,836		(2,040)			(2,040)		54,797	54,797			
121945	FT COLLINS	CO		01/24/2001		335,417		(268)			(268)		335,148	335,148			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		435,881							435,881	435,881			
121952	JERSEY CITY	NJ		09/20/2001		643,284							643,284	643,284			
121954	HAUPPAUGE	NY		02/09/2001		185,314							185,314	185,314			
121959	WARREN	OH		05/04/2001		95,163		(288)			(288)		94,875	94,875			
121970	LEVITTOWN	NY		03/15/2001		391,247							391,247	391,247			
121977	IRVING	TX		03/16/2001		144,397							144,397	144,397			
121980	PINEVILLE	NC		06/19/2001		361,874							361,874	361,874			
121987	DES MOINES	IA		05/23/2001		121,113							121,113	121,113			
122019	GARDENDALE	AL		12/11/2001		111,482							111,482	111,482			
122077	NASHVILLE	TN		09/04/2001		158,051							158,051	158,051			
122087	MASPETH	NY		10/29/2001		60,363							60,363	60,363			
122088	OVERLAND PARK	KS		11/20/2001		92,378							92,378	92,378			
122089	OVERLAND PARK	KS		11/20/2001		14,449							14,449	14,449			
122090	ROSCOE	IL		11/16/2001		99,420							99,420	99,420			
122091	APPLETON	WI		11/20/2001		133,768							133,768	133,768			
122092	BELOIT	WI		11/16/2001		133,979							133,979	133,979			
122093	GREEN BAY	WI		11/16/2001		129,760							129,760	129,760			
122101	BLOOMINGTON	MN		11/15/2001		124,156							124,156	124,156			
122106	FOUNTAIN VALLEY	CA		12/21/2001		252,723							252,723	252,723			
122112	SHAKOPEE	MN		12/20/2001		131,975							131,975	131,975			
122113	SHEBOYGAN	WI		12/20/2001		116,169							116,169	116,169			
122116	ALPHARETTA	GA		11/27/2001		100,679							100,679	100,679			
122117	WESLEY CHAPEL	FL		12/13/2001		69,749							69,749	69,749			
122118	DULUTH	GA		12/07/2001		75,114							75,114	75,114			
122119	LAWRENCEVILLE	GA		12/05/2001		112,671							112,671	112,671			
122122	ALEXANDRIA	VA		12/26/2001		142,227		(56,848)			(56,848)		85,379	85,379			
122132	DREXEL HILL	PA		02/01/2002		360,257							360,257	360,257			
122143	GRAPEVINE	TX		05/01/2002		8,952,830							8,952,830	8,952,830			
122146	MIDVALE	UT		04/15/2002		79,886							79,886	79,886			
122152	MONONA	WI		04/30/2002		169,140							169,140	169,140			
122159	CANTON	OH		08/01/2002		25,482							25,482	25,482			
122171	PHILADELPHIA	PA		05/30/2002		9,675,303							9,675,303	9,675,303			
122173	BALTIMORE	MD		08/29/2002		235,142							235,142	235,142			
122174	GOLETA	CA		07/18/2002		144,681							144,681	144,681			
122177	CINCINNATI	OH		08/07/2002		4,882,515							4,882,515	4,882,515			
122183	PURCHASE	NY		08/16/2002		319,513							319,513	319,513			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		117,049							117,049	117,049			
122186	SOLON	OH		08/20/2002		142,653							142,653	142,653			
122196	CRANBURY	NJ		09/30/2002		15,534,559							15,534,559	15,534,559			
122197	FLORHAM PARK	NJ		12/16/2002		153,715							153,715	153,715			
122198	CHATAM	NJ		12/16/2002		258,344							258,344	258,344			
122199	GARWOOD	NJ		12/16/2002		27,569							27,569	27,569			
122200	STIRLING	NJ		12/16/2002		24,041							24,041	24,041			
122205	MINNETONKA	MN		12/23/2002		(1,913)		1,535			1,535			(3,448)		(3,448)	(3,448)
122207	STERLING HEIGHTS	MI		03/31/2003		179,392							179,392	179,392			
122215	ORLANDO	FL		10/25/2002		165,060							165,060	165,060			
122216	PORT ST. LUCIE	FL		10/29/2002		138,521							138,521	138,521			
122218	EL PASO	TX		10/10/2002		311,862							311,862	311,862			
122221	MIAMI	FL		10/29/2002		173,628							173,628	173,628			
122223	EDINA	MN		12/18/2002		44,748							44,748	44,748			
122224	HOLLAND	MI		11/27/2002		17,779							17,779	17,779			
122226	GREAT NECK	NY		12/10/2002		146,386							146,386	146,386			
122227	GREAT NECK	NY		12/19/2002		190,596							190,596	190,596			
122242	DANA POINT	CA		12/23/2002		43,451							43,451	43,451			
122250	AUBURN	WA		02/04/2003		172,204							172,204	172,204			
122252	ONTARIO	CA		04/24/2003		104,817							104,817	104,817			
122259	METTAWA	IL		03/06/2003		1,575,113							1,575,113	1,575,113			
122266	SAN JOSE	CA		04/21/2003		369,924							369,924	369,924			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122274	MACUNGIE	PA		05/01/2003		131,821							131,821	131,821			
122276	COLUMBIA	SC		05/29/2003		258,541							258,541	258,541			
122278	WOODBURY	NY		04/11/2003		21,121							21,121	21,121			
122282	SHIRLEY	NY		08/08/2003		6,935,222							6,935,222	6,935,222			
122287	STOCKTON	CA		02/04/2004		307,287							307,287	307,287			
122288	CHICAGO	IL		06/26/2003		15,777							15,777	15,777			
122290	NAPLES	FL		09/29/2003		90,851							90,851	90,851			
122291	MARIETTA	GA		09/29/2003		334,209							334,209	334,209			
122293	BUFFALO	NY		11/25/2003		224,784							224,784	224,784			
122295	DRAPER	UT		09/04/2003		130,684							130,684	130,684			
122296	SALT LAKE CITY	UT		09/04/2003		124,950							124,950	124,950			
122297	SALT LAKE CITY	UT		09/04/2003		6,095							6,095	6,095			
122298	CHICAGO	IL		07/31/2003		394,206							394,206	394,206			
122305	CERRITOS	CA		10/29/2003		46,555							46,555	46,555			
122307	HENDERSON	NV		07/01/2003		174,653		2,982			2,982		171,670	171,670			
122315	LIBERTYVILLE	IL		07/31/2003		516,502							516,502	516,502			
122316	SAN DIEGO	CA		11/06/2003		57,896							57,896	57,896			
122324	SAN MARCOS	CA		12/09/2003		164,561							164,561	164,561			
122326	GREENSBORO	NC		03/09/2004		669,460							669,460	669,460			
122353	MEMPHIS	TN		09/29/2003		12,876,800							12,876,800	12,876,800			
122360	MESA	AZ		09/10/2003		442,098		34,460			34,460		407,638	407,638			
122362	MURFREESBORO	TN		02/13/2004		70,933							70,933	70,933			
122369	AUSTIN	TX		11/24/2003		421,432							421,432	421,432			
122370	GLENDALE	WI		12/12/2003		475,090							475,090	475,090			
122374	HAMDEN	CT		02/17/2004		30,130		2,159			2,159		27,970	27,970			
122376	HOUSTON	TX		12/03/2003		116,403							116,403	116,403			
122378	EDISON	NJ		01/14/2004		211,352							211,352	211,352			
122387	COLUMBUS	OH		02/20/2004		181,020		4,652			4,652		176,368	176,368			
122389	DARIEN	CT		03/17/2004		182,543							182,543	182,543			
122394	CHEEKTOWAGA	NY		03/18/2004		749,859							749,859	749,859			
122401	LOS ANGELES	CA		03/01/2004		151,418		(52,538)			(52,538)		98,880	98,880			
122405	SAN DIEGO	CA		06/21/2004		133,252							133,252	133,252			
122410	PITTSBURGH	PA		03/15/2004		488,240		3,189			3,189		485,051	485,051			
122415	MENTOR	OH		05/11/2004		310,645							310,645	310,645			
122416	RENO	NV		04/15/2004		992,748		34,852			34,852		957,895	957,895			
122417	HARRISBURG	PA		04/15/2004		741,587		25,972			25,972		715,615	715,615			
122418	LAS VEGAS	NV		04/15/2004		56,125		7,831			7,831		48,294	48,294			
122420	GREENVALE	NY		04/08/2004		229,060		(17,543)			(17,543)		211,517	211,517			
122422	PHOENIXVILLE	PA		05/28/2004		191,295							191,295	191,295			
122423	WHITESTONE	NY		06/09/2004		20,145							20,145	20,145			
122424	LOS ANGELES	CA		03/31/2004		284,979		27,281			27,281		257,698	257,698			
122425	PALM HARBOR	FL		04/30/2004		352,852							352,852	352,852			
122429	SAN FRANCISCO	CA		09/01/2004		592,405		8,602			8,602		583,803	583,803			
122430	FREEHOLD	NJ		09/21/2004		132,532							132,532	132,532			
122431	BUTLER	PA		05/14/2004		3,583,042		(303)			(303)		3,582,739	3,582,739			
122433	HOUSTON	TX		05/26/2004		188,631		3,438			3,438		185,194	185,194			
122434	MAITLAND	FL		05/26/2004		7,520,262		6,141			6,141		7,514,121	7,514,121			
122435	PLEASANTON	CA		05/03/2004		264,738							264,738	264,738			
122437	CLAYTON	MO		06/09/2004		44,385							44,385	44,385			
122440	DAYTON	OH		12/01/2004		42,192							42,192	42,192			
122441	PHOENIX	AZ		06/15/2004		613,743		(143,845)			(143,845)		469,898	469,898			
122444	LAS VEGAS	NV		05/27/2004		81,472							81,472	81,472			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		76,406							76,406	76,406			
122447	TEMPE	AZ		06/15/2004		75,486							75,486	75,486			
122451	MURRIETA	CA		06/28/2004		369,495							369,495	369,495			
122452	TEMPE	AZ		05/27/2004		314,563							314,563	314,563			
122453	ALEXANDRIA	VA		05/25/2004		2,805,374		(8,791)			(8,791)		2,796,584	2,796,584			
122454	HOUSTON	TX		05/19/2004		190,743							190,743	190,743			
122456	OCEAN	NJ		12/21/2004		574,049							574,049	574,049			
122457	RED BANK	NJ		04/29/2005		134,889							134,889	134,889			
122458	SEA GIRT	NJ		06/24/2004		201,127		1,461			1,461		199,667	199,667			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122459	DREXEL HILL	PA		06/11/2004		381,876							381,876	381,876			
122461	DES PLAINES	IL		06/21/2004		28,000,000							28,000,000	28,000,000			
122463	OAKBROOK	IL		06/03/2004		23,347,343		158,643			158,643		23,188,700	23,188,700			
122465	SAN DIEGO	CA		07/14/2004		5,279,733		(78,845)			(78,845)		5,200,888	5,200,888			
122466	STERLING	VA		07/01/2004		423,585		5,014			5,014		418,571	418,571			
122469	NORTH BRANCH	MN		07/26/2004		27,201		1,699			1,699		25,503	25,503			
122480	ALLENTOWN	PA		07/01/2004		323,316							323,316	323,316			
122495	TOWSON	MD		07/21/2004		15,679,297		(26,445)			(26,445)		15,652,851	15,652,851			
122498	LAKEWOOD	WA		06/30/2004		44,000,000							44,000,000	44,000,000			
122503	PHOENIX	AZ		08/25/2004		393,324		18,912			18,912		374,412	374,412			
122506	SEWICKLEY	PA		01/14/2005		84,179							84,179	84,179			
122513	CLIFTON	NJ		10/06/2004		181,054							181,054	181,054			
122514	MECHANICSBURG	PA		10/06/2004		5,427,884		66,369			66,369		5,599,190	5,361,514		(237,675)	(237,675)
122515	MIAMI	FL		10/06/2004		681,877							681,877	681,877			
122520	SOUTHLAKE	TX		09/01/2004		18,205,184		(30,014)			(30,014)		18,175,170	18,175,170			
122523	MAITLAND	FL		09/07/2004		163,219							163,219	163,219			
122529	MAITLAND	FL		09/07/2004		72,101							72,101	72,101			
122537	PALM SPRINGS	CA		04/01/2005		169,270							169,270	169,270			
122538	ANAHEIM	CA		12/21/2004		1,320,390		(70,390)			(70,390)		1,250,000	1,250,000			
122544	EDEN PRAIRE	MN		11/30/2004		313,204		5,758			5,758		307,446	307,446			
122545	STAMFORD	CT		11/22/2005		494,265							494,265	494,265			
122547	VIRGINIA BEACH	VA		08/01/2005		269,635							269,635	269,635			
122554	ROCKVILLE	MD		02/18/2005		210,203		37,244			37,244		172,959	172,959			
122555	ROCKVILLE	MD		02/18/2005		180,438							180,438	180,438			
122556	CHICAGO	IL		01/21/2005		307,317							307,317	307,317			
122560	KENOSHA	WI		01/26/2005		129,752							129,752	129,752			
122568	COLUMBUS	OH		04/28/2005		153,452		9,150			9,150		144,301	144,301			
122569	ONTARIO	CA		03/31/2005		113,315							113,315	113,315			
122575	DENVER	CO		02/22/2005		29,864		9,707			9,707		20,157	20,157			
122577	CHICAGO	IL		02/01/2005		3,662							3,662	3,662			
122578	CHICAGO	IL		02/01/2005		2,339,350							2,339,350	2,339,350			
122581	SAN DIEGO	CA		04/15/2005		163,556							163,556	163,556			
122586	FEDERAL WAY	WA		04/22/2005		282,820							282,820	282,820			
122588	MESA	AZ		02/18/2005		555,021							555,021	555,021			
122594	WESTMONT	IL		03/04/2005		193,177							193,177	193,177			
122596	WASHINGTON	DC		06/02/2005		957,994		(518,994)			(518,994)		439,000	439,000			
122597	WASHINGTON	DC		06/02/2005		240,008		(8,567)			(8,567)		231,441	231,441			
122598	OVERLAND PARK	KS		02/28/2005		14,977							14,977	14,977			
122603	RICHARDSON	TX		04/29/2005		206,209							206,209	206,209			
122615	COSTA MESA	CA		05/31/2005		149,125							149,125	149,125			
122618	GREENSBORO	NC		08/02/2005		197,620							197,620	197,620			
122620	LONG BEACH	CA		04/06/2005		15,953,821		(455,796)			(455,796)		15,498,025	15,498,025			
122621	MAHWAH	NJ		06/17/2005		173,281		(68,078)			(68,078)		105,203	105,203			
122632	CHULA VISTA	CA		07/25/2005		191,350							191,350	191,350			
122634	PARK CITY	IL		09/06/2005		135,647							135,647	135,647			
122635	LAS VEGAS	NV		08/10/2005		173,342							173,342	173,342			
122640	FREEHOLD	NJ		07/25/2005		330,622							330,622	330,622			
122643	WILLIAMSBURG	VA		01/19/2006		294,982							294,982	294,982			
122645	NEWTOWN SQUARE	PA		08/22/2005		559,812							559,812	559,812			
122646	NEWTOWN SQUARE	PA		08/22/2005		24,533		8,207			8,207		16,325	16,325			
122647	NEWTOWN SQUARE	PA		08/22/2005		5,510							5,510	5,510			
122657	SACRAMENTO	CA		09/08/2005		1,128,761		522,160			522,160		606,602	606,602			
122659	ROCHESTER	NY		03/07/2006		330,131							330,131	330,131			
122660	JACKSONVILLE	FL		08/22/2005		337,158							337,158	337,158			
122661	ONTARIO	CA		07/08/2005		85,751							85,751	85,751			
122673	ADDISON	TX		10/17/2005		154,989							154,989	154,989			
122675	LOUISVILLE	KY		05/24/2006		347,489							347,489	347,489			
122678	HERNDON	VA		11/01/2005		149,984							149,984	149,984			
122684	BLUE SPRINGS	MO		10/14/2005		146,889							146,889	146,889			
122687	MELVILLE	NY		11/30/2005		15,651							15,651	15,651			
122694	DAVENPORT	IA		12/22/2005		192,572							192,572	192,572			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122695	ST. LOUIS	MO		12/08/2005		13,689							13,689	13,689			
122697	ST. LOUIS	MO		12/08/2005		243,654							243,654	243,654			
122700	FAIRFAX	VA		11/23/2005		180,366							180,366	180,366			
122712	CHICAGO	IL		12/08/2005		14,351							14,351	14,351			
122714	INDIO	CA		11/30/2005		121,954							121,954	121,954			
122715	TUALATIN	OR		11/15/2006		492,427							492,427	492,427			
122718	LOS ANGELES	CA		12/14/2005		132,917							132,917	132,917			
122719	AUSTIN	TX		12/30/2005		252,933							252,933	252,933			
122720	NAPERVILLE	IL		12/21/2005		207,429							207,429	207,429			
122722	SALT LAKE CITY	UT		03/23/2006		592,852							592,852	592,852			
122725	SACRAMENTO	CA		01/13/2006		25,400,000							25,400,000	25,400,000			
122726	SACRAMENTO	CA		01/13/2006		25,400,000							25,400,000	25,400,000			
122727	GOLD RIVER	CA		01/13/2006		15,905,000							15,905,000	15,905,000			
122728	GOLD RIVER	CA		01/13/2006		15,925,875		20,875			20,875		15,905,000	15,905,000			
122729	ROSEVILLE	CA		01/13/2006		11,745,000							11,745,000	11,745,000			
122730	ROSEVILLE	CA		01/13/2006		11,745,000							11,745,000	11,745,000			
122731	FAIRFIELD	CA		01/13/2006		9,075,000							9,075,000	9,075,000			
122732	FAIRFIELD	CA		01/13/2006		9,075,000							9,075,000	9,075,000			
122733	LIVERMORE	CA		01/13/2006		5,437,500							5,437,500	5,437,500			
122734	LIVERMORE	CA		01/13/2006		5,437,500							5,437,500	5,437,500			
122735	FOUNTAIN VALLEY	CA		01/13/2006		7,582,500							7,582,500	7,582,500			
122736	FOUNTAIN VALLEY	CA		01/13/2006		7,582,500							7,582,500	7,582,500			
122738	NORTH LAS VEGAS	NV		01/13/2006		5,520,000							5,520,000	5,520,000			
122739	BAKERSFIELD	CA		04/11/2006		28,215,000							28,215,000	28,215,000			
122740	BAKERSFIELD	CA		04/11/2006		28,215,000							28,215,000	28,215,000			
122741	FOUNTAIN VALLEY	CA		10/02/2006		4,372,500							4,372,500	4,372,500			
122742	FOUNTAIN VALLEY	CA		10/02/2006		4,372,500							4,372,500	4,372,500			
122745	ALISO VIEJO	CA		12/14/2006		13,520,000							13,520,000	13,520,000			
122746	ALISO VIEJO	CA		12/14/2006		13,520,000							13,520,000	13,520,000			
122759	CHANDLER	AZ		02/08/2006		299,669							299,669	299,669			
122760	BELLWOOD	IL		12/28/2005		17,772							17,772	17,772			
122764	BALTIMORE	MD		01/20/2006		128,749							128,749	128,749			
122765	MORENO VALLEY	CA		05/04/2006		277,502							277,502	277,502			
122766	NORCROSS	GA		02/14/2006		1,181,797		(199,611)			(199,611)		982,186	982,186			
122773	ATLANTA	GA		02/01/2006		20,000,000							20,000,000	20,000,000			
122775	DENVER	CO		02/01/2006		10,000,000							10,000,000	10,000,000			
122776	LOS ANGELES	CA		03/28/2006		984,880		(608,115)			(608,115)		376,765	376,765			
122779	MIDDLETOWN	NJ		11/29/2006		68,758							68,758	68,758			
122782	NEW YORK	NY		01/05/2006		262,557		(1)			(1)		262,556	262,556			
122785	MESA	AZ		01/23/2006		549,732		(90,082)			(90,082)		459,650	459,650			
122787	GREAT NECK	NY		05/17/2006		47,928							47,928	47,928			
122789	SACRAMENTO	CA		04/17/2006		123,964							123,964	123,964			
122791	FREEHOLD	NJ		05/01/2006		193,370							193,370	193,370			
122795	SHIREMANSTOWN	PA		05/15/2006		409,148							409,148	409,148			
122796	CHICAGO	IL		03/15/2006		50,914,344							50,914,344	50,914,344			
122799	GLENVIEW	IL		03/22/2006		62,539		(2,252)			(2,252)		60,288	60,288			
122800	NAPERVILLE	IL		05/25/2006		18,500,000							18,500,000	18,500,000			
122805	TACOMA	WA		04/25/2006		21,061							21,061	21,061			
122806	CHICAGO	IL		05/25/2006		13,226,262							13,226,262	13,226,262			
122809	ASHEVILLE	NC		07/27/2006		7,530,756							7,530,756	7,530,756			
122812	WOODINVILLE	WA		06/07/2006		667,259							667,259	667,259			
122817	DENVER	CO		06/01/2006		10,944							10,944	10,944			
122818	CHICO	CA		05/19/2006		185,031							185,031	185,031			
122822	DETROIT	MI		06/06/2006		19,380							19,380	19,380			
122830	DENVER	CO		07/19/2006		437,241							437,241	437,241			
122834	PHOENIX	AZ		08/16/2006		380,174		(1,387)			(1,387)		378,786	378,786			
122835	SAN DIEGO	CA		08/17/2006		19,037							19,037	19,037			
122836	GOSHEN	NY		08/29/2006		304,929							304,929	304,929			
122842	CITY OF INDUSTRY	CA		07/13/2006		50,440							50,440	50,440			
122845	SAN ANTONIO	TX		07/20/2006		18,049		3,326			3,326		14,723	14,723			
122850	SCOTTS VALLEY	CA		11/29/2006		78,607							78,607	78,607			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122855	ROUND ROCK	TX		09/22/2006		11,300							11,300	11,300			
122856	STUDIO CITY	CA		08/15/2006		10,923,157							10,923,157	10,923,157			
122857	SAN JOSE	CA		09/27/2006		6,594							6,594	6,594			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		15,700							15,700	15,700			
122863	MCLEAN	VA		10/12/2006		275,768		(359)			(359)		275,409	275,409			
122864	MCLEAN	VA		10/12/2006		333,261							333,261	333,261			
122865	MCLEAN	VA		10/12/2006		387,013							387,013	387,013			
122870	VENTURA	CA		11/20/2006		127,821							127,821	127,821			
122873	SAN JOSE	CA		09/27/2006		2,294							2,294	2,294			
122876	SEATTLE	WA		11/17/2006		393,049							393,049	393,049			
122878	BRAINTREE	MA		11/20/2006		37,770							37,770	37,770			
122879	BRAINTREE	MA		11/20/2006		51,691							51,691	51,691			
122880	BRAINTREE	MA		11/20/2006		89,232							89,232	89,232			
122881	BRAINTREE	MA		11/20/2006		52,550							52,550	52,550			
122882	BRAINTREE	MA		11/20/2006		36,090							36,090	36,090			
122884	ATLANTA	GA		07/20/2007		1,416,558							1,416,558	1,416,558			
122890	WOOD DALE	IL		10/26/2006		335,572		69,604			69,604		265,968	265,968			
122891	SPRING VALLEY	CA		12/28/2006		313,336							313,336	313,336			
122896	HONOLULU	HI		01/25/2007		614,982							614,982	614,982			
122897	HONOLULU	HI		01/10/2007		308,966							308,966	308,966			
122898	ANNAPOLIS	MD		12/28/2006		225,080		(92)			(92)		224,988	224,988			
122899	CORONA	CA		12/06/2006		140,727							140,727	140,727			
122913	LOS ANGELES	CA		01/25/2007		658,774		1,049			1,049		657,725	657,725			
122914	SPARKS	NV		12/19/2006		271,626							271,626	271,626			
122917	KENOSHA	WI		02/07/2007		134,578							134,578	134,578			
122921	EAST LONGMEADOW	MA		03/29/2007		11,213							11,213	11,213			
122925	SAN DIEGO	CA		02/16/2007		141,275							141,275	141,275			
122929	HIGHLANDS RANCH	CO		02/16/2007		21,809		6,548			6,548		15,261	15,261			
122934	SHIRLEY	NY		02/28/2007		2,495							2,495	2,495			
122944	SAN DIEGO	CA		03/15/2007		9,964							9,964	9,964			
122947	HOUSTON	TX		03/30/2007		315,971							315,971	315,971			
122949	LAKE OSWEGO	OR		04/26/2007		7,859							7,859	7,859			
122952	PORTLAND	ME		03/06/2007		112,781							112,781	112,781			
122953	MURRIETA	CA		04/26/2007		57,142							57,142	57,142			
122954	CERRITOS	CA		04/26/2007		12,879							12,879	12,879			
122956	WINSTON-SALEM	NC		04/13/2007		4,365,143							4,365,143	4,365,143			
122957	EL PASO	TX		05/30/2007		136,972							136,972	136,972			
122958	EL PASO	TX		05/30/2007		262,337							262,337	262,337			
122959	NEW YORK	NY		07/19/2007		1,348							1,348	1,348			
122961	BOCA RATON	FL		05/24/2007		122,429							122,429	122,429			
122962	VIRGINIA BEACH	VA		04/30/2007		31,525							31,525	31,525			
122964	MINNEAPOLIS	MN		04/09/2007		83,083		5,405			5,405		77,678	77,678			
122970	BRENTWOOD	NY		05/23/2007		115,201							115,201	115,201			
122972	SAN DIEGO	CA		05/21/2007		10,110							10,110	10,110			
122974	PARAMOUNT	CA		04/14/2008		22,111							22,111	22,111			
122975	HAWAIIAN GARDENS	CA		05/30/2007		4,153							4,153	4,153			
122978	CLEVELAND	OH		05/01/2007		7,950							7,950	7,950			
122979	PENSACOLA	FL		06/27/2007		18,186							18,186	18,186			
122980	DALLAS	TX		04/20/2007		35,154							35,154	35,154			
122981	BRENTWOOD	NY		05/23/2007		47,463							47,463	47,463			
122983	NAPERVILLE	IL		06/13/2007		83,697							83,697	83,697			
122984	PORTLAND	OR		06/26/2007		102,322							102,322	102,322			
122992	FEDERAL WAY	WA		05/11/2007		488,555							488,555	488,555			
122998	SAN DIEGO	CA		05/15/2007		27,469							27,469	27,469			
123000	NEWTOWN SQUARE	PA		06/20/2007		10,616		3,492			3,492		7,125	7,125			
123008	NASHVILLE	TN		04/01/2008		75,163							75,163	75,163			
123010	THORNWOOD	NY		08/27/2007		330,007							330,007	330,007			
123011	EAST HANOVER	NJ		10/01/2007		158,856		47,090			47,090		111,766	111,766			
123012	DENVER	CO		07/31/2007		35,766							35,766	35,766			
123016	COLUMBUS	OH		09/28/2007		36,805							36,805	36,805			
123017	COLUMBUS	OH		09/28/2007		75,542							75,542	75,542			

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123018	SAN DIEGO	CA		08/08/2007		144,444							144,444	144,444			
123019	SIMI VALLEY	CA		06/28/2007		96,207							96,207	96,207			
123023	AURORA	CO		07/19/2007		2,852		533			533		2,318	2,318			
123024	DENVER	CO		07/19/2007		2,183		408			408		1,775	1,775			
123025	AURORA	CO		07/19/2007		6,661		834			834		5,827	5,827			
123027	MADISON	WI		08/08/2007		13,757							13,757	13,757			
123029	DARIEN	CT		06/29/2007		19,407							19,407	19,407			
123031	HAWTHORNE	CA		06/28/2007		289,764		(5,978)			(5,978)		283,786	283,786			
123033	HOUSTON	TX		08/08/2007		18,914		9,418			9,418		9,496	9,496			
123043	BRANCHBURG	NJ		10/25/2007		79,146							79,146	79,146			
123044	WHITSETT	NC		08/27/2007		12,272,908							12,272,908	12,272,908			
123054	BLAINE	MN		12/21/2007		11,104							11,104	11,104			
123059	RALEIGH	NC		08/06/2007		283,050							283,050	283,050			
123064	AURORA	OH		08/23/2007		296,422							296,422	296,422			
123065	BALTIMORE	MD		09/25/2007		21,171							21,171	21,171			
123067	MATAWAN	NJ		09/27/2007		82,128							82,128	82,128			
123068	WEYMOUTH	MA		10/12/2007		40,316							40,316	40,316			
123069	QUINCY	MA		10/12/2007		23,132							23,132	23,132			
123070	BIRMINGHAM	AL		10/02/2007		250,664							250,664	250,664			
123073	PASADENA	CA		10/09/2007		689,727		(233,370)			(233,370)		456,357	456,357			
123074	CITY OF INDUSTRY	CA		09/12/2007		219,513		(172,854)			(172,854)		46,659	46,659			
123081	RALEIGH	NC		11/06/2007		11,903,152							12,347,184	11,903,152		(444,032)	(444,032)
123082	HIGH POINT	NC		12/07/2007		16,981							16,981	16,981			
123084	SHREWSBURY	NJ		09/26/2007		807,403		(438,625)			(438,625)		368,778	368,778			
123088	PHOENIX	AZ		09/10/2007		6,103							6,103	6,103			
123090	CAMBRIDGE	MA		10/18/2007		76,294							76,294	76,294			
123097	VALLEY VIEW	OH		01/22/2008		128,046							128,046	128,046			
123104	SANDY	UT		11/20/2007		258,005							258,005	258,005			
123105	TEMPE	AZ		10/24/2007		83,357							83,357	83,357			
123107	SAN ANTONIO	TX		10/18/2007		18,850							18,850	18,850			
123108	EVERETT	WA		12/03/2007		81,977							81,977	81,977			
123109	FOSTER CITY	CA		09/27/2007		242,076							242,076	242,076			
123114	SALT LAKE CITY	UT		12/21/2007		591,102							591,102	591,102			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		54,079							54,079	54,079			
123118	MIRA LOMA	CA		12/12/2007		78,928							78,928	78,928			
123124	BUFFALO GROVE	IL		11/15/2007		39,801		(13,660)			(13,660)		26,141	26,141			
123126	MEDFORD	MA		12/07/2007		126,434							126,434	126,434			
123127	NEW WINDSOR	NY		03/17/2008		32,093							32,093	32,093			
123128	LENEXA	KS		01/15/2008		194,884		9,634			9,634		185,250	185,250			
123129	SAN FRANCISCO	CA		12/10/2007		170,991							170,991	170,991			
123130	OGDEN	UT		03/13/2008		307,622							307,622	307,622			
123133	VISTA	CA		01/24/2008		211,862		(3,570)			(3,570)		208,292	208,292			
123136	HOCKESSIN	DE		02/11/2008		307,872							307,872	307,872			
123137	RIVERSIDE	CA		01/10/2008		44,544							44,544	44,544			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		117,079							117,079	117,079			
123139	TAMPA	FL		01/15/2008		223,053							223,053	223,053			
123140	PACOINA	CA		01/24/2008		64,132							64,132	64,132			
123141	BRANCHBURG	NJ		02/05/2008		171,466							171,466	171,466			
123143	HOCKESSIN	DE		04/10/2008		4,881							4,881	4,881			
123145	BOSTON	MA		02/14/2008		656,000							656,000	656,000			
123146	LAYTON	UT		02/22/2008		132,369							132,369	132,369			
123149	WESTBURY	NY		02/28/2008		208,803							208,803	208,803			
123151	SHREWSBURY	NJ		02/13/2008		148,714							148,714	148,714			
123152	PHOENIX	AZ		01/31/2008		154,306							154,306	154,306			
123154	SAN MARCOS	CA		03/19/2008		61,394							61,394	61,394			
123158	SALT LAKE CITY	UT		04/01/2008		59,070							59,070	59,070			
123161	PHILADELPHIA	PA		03/31/2008		119,222							119,222	119,222			
123164	PALM HARBOR	FL		03/24/2008		3,341							3,341	3,341			
123169	ALEXANDRIA CITY	VA		03/31/2008		150,721							150,721	150,721			
123171	HOUSTON	TX		03/31/2008		16,658							16,658	16,658			
123173	WARMINSTER	PA		06/03/2008		4,952,489							5,096,810	4,952,489		(144,321)	(144,321)

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123174	BOUND BROOK	NJ		06/18/2008		117,858							117,858	117,858			
123178	TOWSON	MD		06/26/2008		445,444							445,444	445,444			
123184	WOODLAWN	MD		05/30/2008		84,719							84,719	84,719			
123185	SEATTLE	WA		07/01/2008		9,276,178							9,276,178	9,276,178			
123192	DAYTON	OH		06/01/2009		2,961							2,961	2,961			
123193	VARIOUS	MI		05/29/2009		3,795,532		(145,728)			(145,728)		4,284,693	3,649,804		(634,889)	(634,889)
123196	WALLINGFORD	CT		11/20/2009		57,133							57,133	57,133			
123197	JOLIET	IL		12/30/2009		1,195,367							1,195,367	1,195,367			
325005	GREENSBORO	NC		12/07/1998		169,141		(2,331)			(2,331)		166,810	166,810			
500002	GLENDALE	CA		11/17/2005		401,292		30,555			30,555		370,737	370,737			
500004	TAMPA	FL		04/27/2006		3,139,496							3,139,496	3,139,496			
500006	LOS ANGELES	CA		12/14/2006		100,754		50,377			50,377		50,377	50,377			
550001	SAN FRANCISCO	CA		04/03/2007		205,325		28,151			28,151		177,175	177,175			
550002	SAN FRANCISCO	CA		04/03/2007		221,581		44,406			44,406		177,175	177,175			
550003	NEW YORK	NY		03/29/2007		61,301		18,223			18,223		43,078	43,078			
550005	NEW YORK	NY		06/29/2007		180,281							180,281	180,281			
0299999. Mortgages with partial repayments						779,479,620		(2,113,832)			(2,113,832)		775,703,843	774,503,207		(1,200,636)	(1,200,636)
121207	ENGLEWOOD	CO		05/03/1999	06/01/2009	4,385,985		2,413			2,413		4,388,398	4,388,398			
121716	ONTARIO	CA		04/29/1999	04/06/2009	3,380,155		(1,073)			(1,073)		3,379,082	3,379,082			
121721	DENVER	CO		05/17/1999	06/01/2009	1,848,202		(131)			(131)		1,848,071	1,848,071			
121722	DENVER	CO		05/17/1999	06/01/2009	3,937,469		(275)			(275)		3,937,193	3,937,193			
121730	LENEXA	KS		06/01/1999	07/29/2009	7,804,158							7,804,158	7,804,158			
121735	CLEARWATER	FL		06/25/1999	06/30/2009	3,597,301		9,026			9,026		3,606,328	3,606,328			
121758	HOUSTON	TX		09/16/1999	12/31/1899	10,480,762							10,480,762	10,480,762			
121854	MEMPHIS	TN		06/29/2000	11/04/2009	4,802,435			868,560		(868,560)		3,933,875	3,933,875			
121855	MEMPHIS	TN		06/29/2000	11/04/2009	1,733,482			627,443		(627,443)		1,106,039	1,106,039			
122011	PLANO	TX		05/31/2001	04/07/2009	5,191,866							5,191,866	5,191,866			
122120	COLUMBUS	OH		12/26/2001	03/30/2009	5,464,303							5,464,303	5,464,303			
122348	MACEDONIA	OH		09/08/2003	12/31/1899	3,247,013			377,095	161,861	(215,234)		3,031,779	3,031,779			
122413	HAUPPAUGE & ISLANDIA	NY		03/17/2004	03/31/2009	22,952,699		31,465			31,465		22,984,164	22,984,164			
122592	NORTH LIBERTY	IA		03/07/2005	12/23/2008												
122762	NEW YORK	NY		12/20/2005	05/15/2007								1,100,074			(1,100,074)	(1,100,074)
122811	HYATTSVILLE	MD		07/11/2006	05/11/2009	7,500,000							7,500,000	7,500,000			
122838	TEMPE	AZ		06/20/2006	11/12/2008												
122901	BERWYN	IL		11/13/2006	12/31/2008									1,500		1,500	1,500
122916	LIVONIA	MI		01/23/2007	12/31/1899	6,750,000			2,332,436		(2,332,436)		4,417,564	4,417,564			
122920	PHOENIX	AZ		01/31/2007	12/31/2008												
122942	SPOKANE	WA		02/06/2007	12/23/2008									3,000		3,000	3,000
122948	WALTHAM	MA		03/02/2007	12/12/2008									1,707		1,707	1,707
122951	NEW YORK	NY		09/26/2008	12/31/1899												
123055	LIVERMORE	CA		07/17/2007	12/23/2008												
500003	PORTLAND	ME		02/08/2006	12/31/1899	19,518,247		68,582			68,582		19,586,829	19,586,829			
500007	HONOLULU	HI		12/20/2006	12/31/1899	31,251,458		(86,139)			(86,139)		31,165,319	31,165,319			
0399999. Mortgages disposed						143,845,535		23,868	4,205,534	161,861	(4,019,805)		140,925,805	139,831,937		(1,093,868)	(1,093,868)
0499999. Mortgages transferred																	
0599999 - Totals						2,044,322,261		(2,918,053)	6,109,001	5,052,251	(3,974,804)		2,285,785,688	2,227,097,400		(58,688,288)	(58,688,288)

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
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	R	Cleveland	OH	Babson Capital Mgr		08/31/2006		2,284,412	2,284,412	2,284,412	(40,111)		4,373,631					3.760
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	C	HORSHAM	PA	Capmark Financial		12/13/2006		2,190,483	2,190,483	2,190,483			2,926,918				463,034	1.180
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		Irving	TX	ARCAP REIT, INC		05/31/2006		7,574,000	7,574,000	7,574,000	(25,223,097)						73,857	7.000
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND III LLC		IRVING	TX	CENTERLINE CAPITAL		08/20/2007							928,000					3.420
000000-00-0	DB MEZZANINE FUND I		New York	NY	DEUTSCHE BANK		05/15/2002		52,878	52,878	52,878	(2,813)							8.310
000000-00-0	DB REALTY MEZZ FUND II		New York	NY	Deutsche Bank		08/07/2002		683,959	683,959	683,959	116,075					69,024		3.610
000000-00-0	DB REALTY PARALLEL FUND II LLC		NEW YORK	NY	DEUTSCHE BANK		08/07/2002												0.090
000000-00-0	H/2 SPECIAL OPPORTUNITIES	R	STAMFORD	CT	H/2 Secured Credit P		06/25/2008		16,517,072	16,517,072	16,517,072	(151,881)							4.460
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC		HARTFORD	CT	HIMCO & Key		01/22/2007		6,980,764	6,980,764	6,980,764	(469,865)		3,412,918					3.690
000000-00-0	NYLIM-GCR FUND I-2002, LP		New York	NY	NEW YORK LIFE INV		04/15/2004							196,406					4.960
000000-00-0	NYLIM-GCR FUND II	R	New York	NY	New York Life Inv		10/02/2006		6,655,585	6,655,585	6,655,585	(12,696,787)							6.660
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024		MIAMI	FL	DIRECT		01/01/2008		3,514,144	3,514,144	3,514,144						202,929		0.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									46,453,296	46,453,296	46,453,296	(38,468,479)		11,837,873			271,953	536,891	XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND		New York	NY	Allied Capital Corp		12/20/2007		6,485,649	6,485,649	6,485,649	(2,230,608)			48,092		(156,160)		24.020
000000-00-0	HILLENBRAND GLOBAL MORTGAGE FUND I LP	R	CHICAGO	IL	Hillenbrand Global		10/15/2007		1,362,346	1,362,346	1,362,346	(3,332,873)						12,107,579	20.510
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									7,847,995	7,847,995	7,847,995	(5,563,481)			48,092		(156,160)	12,107,579	XXX
05558#-10-1	BHC INTERIM FUNDING II		New York	NY	BHC Interm Funding M	RP4A	05/21/2004		11,760,529	11,760,529	11,760,529	152,975			148,635		353,237		7.500
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital	RP5A	09/03/2004		12,609,991	12,609,991	12,609,991	(382,208)			145,209		1,091,863		5.000
13139#-10-3	CALTIUS PARTNERS IV	R	Los Angeles	CA	Caltius Capital	RP6V	10/21/2008		6,510,718	6,510,718	6,510,718	(316,126)						28,705,063	6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									30,881,238	30,881,238	30,881,238	(545,359)			293,844		1,445,099	28,705,063	XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006		2,077,779	2,077,779	2,077,779	(509,236)			195,588			5,400,239	3.470
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		7,074,220	7,074,220	7,074,220	597,111			513,579			19,639,628	1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	Affinity Equity Part		01/29/2007		6,193,632	6,193,632	6,193,632	(36,752)		1,858,126	315,107			10,619,615	0.730
000000-00-0	AIG HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004		7,009,197	7,009,197	7,009,197	(1,986,675)			91,702		1,959,463		2.340
000000-00-0	AIG HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/24/2004		20,166,307	20,166,307	20,166,307	(1,794,324)			373,475			3,783,549	1.790
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	APOLLO MANAGEMENT		05/11/2006		13,706,486	13,706,486	13,706,486			6,076,826				3,315,216	0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008		5,648,971	5,648,971	5,648,971	350,966			34,352			17,112,542	0.150
000000-00-0	ARCAP HIGH YEILD CMBS FUND II		IRVING	TX	ARCAP REIT, INC		06/28/2004					(264,401)					264,401		4.240
000000-00-0	ARCAP HIGH YIELD CMBS FUND		IRVING	TX	ARCAP REIT, INC		09/05/2002										194,478		4.510
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP		Boston	MA	ArcLight Partners		10/04/2002		1,004,259	1,004,259	1,004,259	(6,628,628)		(1,089,684)					2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003		7,011,727	7,011,727	7,011,727	(1,162,420)					381,925		0.940
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		02/12/2007		9,974,227	9,974,227	9,974,227	(4,097,760)			197,087	(1,353,848)	(2,032,234)		2.700
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008		10,777,125	10,777,125	10,777,125	(509,585)				54,663		4,953,485	0.960
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA	Audax Group		11/30/2006		15,694,829	15,694,829	15,694,829	(1,046,410)			261,824		1,168,424	7,360,849	3.540
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		10/22/2001		4,945,599	4,945,599	4,945,599	(278,651)			74,404		211,750		3.410
000000-00-0	AURIGEN RE CAPITAL LIMITED	R	Toronto	ON	EdgeStone Capital Pa		10/01/2007		4,210,717	4,210,717	4,210,717	151,646				13,411		6,433,719	2.270
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		07/20/2006		3,711,697	3,711,697	3,711,697	122,308					31,614	1,671,257	0.250
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	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		03/17/2006		10,990,136	10,990,136	10,990,136	(2,294,658)					472,456	3,301,557	4.300
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006		4,618,960	4,618,960	4,618,960	(2,166,533)			52,479			1,809,069	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		04/18/2007		2,826,943	2,826,943	2,826,943				37,213			1,283,905	0.070
000000-00-0	BRAIT IV LP		Illovo Sandton 2196	SF	Brait		12/07/2006		10,572,393	10,572,393	10,572,393	(1,004,150)			193,489			7,067,544	4.060
11440#-10-1	BROOKS HOLDINGS, LLC		DOVER	DE	HANCOCK PARTNERS		04/28/2006					(823)		35,447					0.280
11443#-10-8	BROOKS PROVISIONS CO-INVESTORS, LLC		DOVER	DE	HANCOCK PARTNERS		04/28/2006					1,323		43,947					0.500
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		04/18/2008		3,184,041	3,184,041	3,184,041	(300,372)			231,513			10,265,037	2.210
000000-00-0	CERBERUS INST PARTNERS LP		New York	NY	Blackacre Capital		05/06/2004		4,365,175	4,365,175	4,365,175	(1,767,319)					(5,731)		1.660
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	Cerberus		03/07/2007		9,509,374	9,509,374	9,509,374			1,025,217	112,500			2,625,000	0.200
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.		New York	NY	DLJ Partners		11/23/1999		1,577,513	1,577,513	1,577,513	(598,193)		75,750	24,366		54,037		2.200
000000-00-0	DOUGHTY HANSON & CO V		London	EG	Doughty Hanson & Com		05/04/2007		11,711,872	11,711,872	11,711,872	518,891			377,504	491,179		12,271,939	0.540
000000-00-0	DX EQUITY		HOUSTON	TX	HANCOCK MEZZ PARTNER		08/01/2006		403,399	403,399	403,399	60		605,099					4.000
000000-00-0	DX INVESTMENTS, LLC		HOUSTON	TX	HANCOCK MEZZ PARTNER		09/15/2009		59,325	59,325	59,325								1.950
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006		3,225,621	3,225,621	3,225,621	(1,493,383)			177,035	217,302		5,113,711	4.620
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006		3,265,358	3,265,358	3,265,358	(1,247,237)			172,871			5,001,429	4.620
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		12/13/2004		6,366,438	6,366,438	6,366,438			2,890,174	228,231				0.850
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	EnerVest Management		06/22/2007		15,436,404	15,436,404	15,436,404	702,897			215,101		(491,619)	4,418,005	4.250

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
000000-00-0	EQT V FUND	R	Stockholm	SW	EQT		11/10/2006		8,630,480	8,630,480	8,630,480	(779,633)			246,572	(162,854)		7,538,261	0.290
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		10/20/2006		4,432,344	4,432,344	4,432,344	(1,154,017)			155,445			3,264,238	3.980
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008		1,346,000	1,346,000	1,346,000	111,409						6,683,471	4.640
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006		9,790,003	9,790,003	9,790,003	1,163,565					(908,757)	4,121,250	0.680
36230#-10-2	GOLDMAN SACHS PARTNERS III, L.P.		New York	NY	Goldman Sachs Partne		09/25/2003		3,525,552	3,525,552	3,525,552	(822,879)							0.740
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR Golder Rauner		12/01/2006		8,975,024	8,975,024	8,975,024	(1,627,616)						14,362,611	1.110
000000-00-0	GTCR FUND VII		Chicago	IL	GTCR Golder Rauner		03/27/2000					(479,757)					942,232		0.490
000000-00-0	GTCR FUND VII/A		Chicago	IL	GTCR GOLDER RAUNER		01/19/2001					(206,103)					140,771		0.520
000000-00-0	HURON FUND III LP	R	Detroit	MI	Huron Capital Partne		03/28/2008		1,470,037	1,470,037	1,470,037	(220,749)						9,147,200	3.200
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INT		MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005		154,757	154,757	154,757								0.500
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004		10,795,721	10,795,721	10,795,721	(3,246,292)							3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		06/20/2007		8,938,050	8,938,050	8,938,050	(130,704)			270,434			9,355,707	2.490
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		06/08/2005		7,603,522	7,603,522	7,603,522	(1,940,259)			46,663			2,695,420	1.680
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008		3,137,363	3,137,363	3,137,363	(601,142)			374,093			18,662,716	1.170
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	Leeds Weld Associate		07/21/2004		15,888,394	15,888,394	15,888,394	2,105,387			32,529		(565,689)		2.560
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		06/25/2004		6,914,701	6,914,701	6,914,701	(911,939)			9,162		27,733		2.340
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		3,951,110	3,951,110	3,951,110	(1,372,013)			22,932		303,625		0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	Lincolnshire Partner		10/01/2004		6,372,167	6,372,167	6,372,167	(1,406,674)			215,290		(18,322)		2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	Lincolnshire Partner		08/05/2009		743,107	743,107	743,107	(106,982)			89,131			17,149,911	2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	Goldberg Lindsay & C		08/17/2006		15,910,435	15,910,435	15,910,435	(1,410,072)			132,743			3,508,502	0.660
55407@-12-7	MA HOLDINGS LLC		PEORIA	IL	HANCOCK PARTNERS		11/07/2006		371,919	371,919	371,919	2,221							4.000
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		11,166,069	11,166,069	11,166,069	226,436							2.540
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MatlinPatterson Glob		07/30/2007		5,805,783	5,805,783	5,805,783	(3,123,655)		63,761				5,055,000	0.300
000000-00-0	MERIT MEZZANINE FUND IV		Chicago	IL	Merit Capital Partne		01/13/2005		16,079,451	16,079,451	16,079,451	(114,562)					505,760		4.400
000000-00-0	MT HOLDINGS LLC		NEW YORK	NY	HANCOCK MEZZ PARTNER		03/02/2007		44,122	44,122	44,122	35,539							4.000
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008		2,514,418	2,514,418	2,514,418	(528,150)			203,838			7,571,280	0.270
000000-00-0	NCS ENERGY SERVICES (US) LP		EDMONTON	AB	HANCOCK PARTNERS		10/31/2006		1,115,979	1,115,979	1,115,979	(162,095)							3.000
667058@-10-7	NORTHSTAR MEZZANINE PARTNER V	R	Minneapolis	MN	Northstar Capital, L		11/28/2007		7,292,545	7,292,545	7,292,545	166,978		1,297,003			25,315	15,984,356	4.850
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		12/28/2004		18,886,547	18,886,547	18,886,547	(1,688,329)			189,942		148,217		0.740
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008		5,763,644	5,763,644	5,763,644	(1,491,108)			350,193			15,188,693	0.520
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		14,534,123	14,534,123	14,534,123	(1,738,725)			109,259		(229,515)		2.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008		2,828,478	2,828,478	2,828,478	(283,115)			335,612			11,502,455	1.020
651990-92-1	OUTLOOK GROUP HOLDINGS LLC		NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006		715,855	715,855	715,855	88,242							4.200
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	GR	Partners Group		06/27/2006		5,869,771	5,869,771	5,869,771	(1,225,031)				(493,277)	8,601	6,031,199	3.910
000000-00-0	PATRIA III, LP	R	Sao Paulo	BR	Patria-Brazilian PE		10/16/2008		2,673,232	2,673,232	2,673,232	330,768			102,158			6,948,171	1.760
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005		9,214,675	9,214,675	9,214,675	381,769					547,237	2,397,750	3.430
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	Providence Equity Pa		03/16/2007		10,827,695	10,827,695	10,827,695	(685,961)			218,017			12,732,566	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	Prudential Capital G		04/28/2005		13,001,246	13,001,246	13,001,246	600,673			122,954		1,154,220	1,516,250	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	R	Chicago	IL	Prudential Capital G		10/16/2008		4,875,737	4,875,737	4,875,737	(67,390)			64,118			24,637,420	4.640
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		02/28/2006		14,137,845	14,137,845	14,137,845	(184,796)			267,631			3,462,164	0.960
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	APPOLO MANAGEMENT		04/04/2007							3,364,000					0.590
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008		2,098,036	2,098,036	2,098,036	237,896		1,302,443	206,536			7,252,737	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		05/20/2005		9,513,385	9,513,385	9,513,385	(274,741)					31,172	861,366	3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009		751,798	751,798	751,798	(139,313)			76,792			11,908,889	2.210
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007		5,012,239	5,012,239	5,012,239	(307,118)			19,749			10,251,794	0.170
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		08/18/2005		12,780,010	12,780,010	12,780,010	(702,759)			180,429		422,509	995,363	2.760
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		08/13/2007		4,944,641	4,944,641	4,944,641	(719,625)			368,879			8,430,242	1.460
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		10/15/2007		8,240,485	8,240,485	8,240,485	374,681			340,192			12,421,418	0.880
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005		6,351,210	6,351,210	6,351,210	(7,579)			135,467		272,723	416,096	1.490
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	London	GR	Terra Firma		11/02/2006		6,484,496	6,484,496	6,484,496			4,543,720	439,400			11,862,850	0.380
000000-00-0	TPG V		Fort Worth	TX	Texas Pacific Group		06/27/2006		5,043,752	5,043,752	5,043,752	(392,787)		997,625				2,814,982	0.080
000000-00-0	TPG VI	R	Fort Worth	TX	Texas Pacific Group		05/22/2008		2,075,355	2,075,355	2,075,355	(46,435)		367,443	349,196			18,271,263	0.120
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		NEW YORK	NY	Trilantic Capital Pa		11/17/2004		11,724,384	11,724,384	11,724,384	(959,296)			100,669		803,355		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	NEW YORK	NY	Trilantic Capital Pa		10/22/2007		3,953,969	3,953,969	3,953,969	(106,804)			130,997			7,461,017	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	Vista Equity Partner		11/04/2008		16,746,813	16,746,813	16,746,813	3,023,217			265,754			7,685,094	1.840
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		17,646,803	17,646,803	17,646,803	(632,676)							0.240
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		10/24/2007		9,850,165	9,850,165	9,850,165	(1,255,418)		1,385,280	120,839			18,572,500	0.220

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		15,690,328	15,690,328	15,690,328	221,519					1,175,621	401,024	0.990
000000-00-0	WCAS XI	R	New York	NY	Welsh Carson Anderso		02/13/2009		953,958	953,958	953,958	(508,520)						22,537,522	0.390
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006		7,271,150	7,271,150	7,271,150	(2,759,719)			48,100		531,922	3,612,988	1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated									629,909,945	629,909,945	629,909,945	(56,420,139)		24,842,179	10,221,134	(1,233,423)	7,886,893	488,721,031	XXX
000000-00-0	AIP/MAI HOLDINGS, LLC		DOVER	DE	HANCOCK PARTNERS		04/27/2009							52,319					10.080
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	Birch Hill Equity Pa		03/17/2006		20,376,183	20,376,183	20,376,183	148,546			236,769	358,393		1,478,954	5.990
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.		Los Angeles	CA	Caltius Capital		08/16/2001		547,603	547,603	547,603	(105,893)					71,052		22.920
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP		DALLAS	TX	CRESCENT/MACH I		05/15/2002		347,193	347,193	347,193	(10,741)							11.110
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	Excellere Partners,		03/27/2007		7,347,373	7,347,373	7,347,373	884,949			235,885			10,393,765	6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005		5,474,827	5,474,827	5,474,827	(10,623)					(107,920)	1,683,962	7.490
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		06/11/2008		10,360,819	10,360,819	10,360,819	(824,918)							20.000
000000-00-0	KINGDOM FILMS		DOVER	DE	CSFB - ALT MGR		12/31/2008												11.600
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		7,537,184	7,537,184	7,537,184	(943,779)					(219,548)		15.340
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	Summer Street Capita		05/01/2007		5,406,184	5,406,184	5,406,184	104,713			124,913			7,603,175	8.330
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		12/13/2006		6,376,493	6,376,493	6,376,493	1,016,674						52,797	6.370
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	ALLSTATE FINANCIAL ADVISORS		01/01/2007		89,365	89,365	89,365	(15,881)							100.000
02014@-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	ALLSTATE DISTRIBUTORS		01/01/2007		1,540,439	1,540,439	1,540,439	(32,495)							100.000
02001@-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	ALLSTATE FINANCIAL PARTNERS		06/30/2008		144,059,143	144,059,143	144,059,143	(1,568,101)							100.000
02001@-AI-4	ALLSTATE INSTITUTIONAL ADVISORS		DOVER	DE	ALLSTATE INTSITUTIONAL ADVISORS		06/30/2008		158,522	158,522	158,522	(1,727,822)							100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									217,835,778	217,835,778	217,835,778	(6,290,143)		52,319	597,567	358,393	415,832	21,212,653	XXX
000000-00-0	ASLAN REALTY PARTNERS III		Chicago	IL	Transwestern Inv		12/20/2005		2,310,944	2,310,944	2,310,944	992,757		5,429,206					1.250
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	Beacon Capital Partn		06/22/2006		5,519,850	5,519,850	5,519,850	(1,454,585)		2,903,251					0.580
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	2,511,566		10,013,816				8,100,000	0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	C	New York	NY	Blackstone Group		10/24/2008		801,214	801,214	801,214	(421,027)			363,930	(690)		24,498,068	0.560
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		04/21/2006		10,168,170	10,168,170	10,168,170	(6,841,004)		3,139,788	208,475		59,827	3,536,532	0.350
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		246,000	246,000	246,000			4,023,583					1.390
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		12/17/2008		1,216,015	1,216,015	1,216,015	(549,985)						18,234,000	2.990
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		11/15/2005		6,616,562	6,616,562	6,616,562	(1,612,116)					71,349		1.930
000000-00-0	CB STRATEGIC PARTNERS IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005		7,762,398	7,762,398	7,762,398	(1,460,350)		2,271,161					1.000
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	GEM REALTY FUND III		Chicago	IL	GEM Realty Capital,		10/26/2005		4,415,987	4,415,987	4,415,987	(567,019)					(5,513)		2.310
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		5,803,107	5,803,107	5,803,107	(2,074,393)			99,329		(860,233)		1.700
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	(5,880,786)						4,365,109	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		10/24/2005		7,507,626	7,507,626	7,507,626	(3,105,170)			144,661		83,344		2.020
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 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	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP .	R	New York	NY	Lehman Brothers Inve		08/26/2005		3,752,541	3,752,541	3,752,541	(989,640)		1,417,824	55,412				0.350
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	ING Clarion		08/17/2006		13,047,093	13,047,093	13,047,093	(3,694,716)							1.630
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995		926,916	926,916	926,916	(962,206)		150,657					1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		NEW YORK	NY	Morgan Stanley Real		10/10/2006		1,138,681	1,138,681	1,138,681	2,844,445		16,438,591	142,266				0.890
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		4,414,611	4,414,611	4,414,611	(6,715,550)							2.080
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		9,716,806	9,716,806	9,716,806	(1,548,586)					(121,046)		1.780
000000-00-0	ROCKPOINT REAL ESTATE FUND I		San Francisco	CA	Rockpoint Group		09/28/2004		1,101,199	1,101,199	1,101,199	(2,171)		616,093	30,058				0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		San Francisco	CA	Rockpoint Group		09/29/2005		5,082,589	5,082,589	5,082,589	1,249,930		4,532,324	143,348				0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	San Francisco	CA	Rockpoint Group		09/28/2007		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		1,780,835	1,780,835	1,780,835	(3,094,027)						782,667	1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		3,390,152	3,390,152	3,390,152	(10,399,044)							1.810
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		15,697,931	15,697,931	15,697,931	(2,214,707)							2.590
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		01/10/2006		9,842,824	9,842,824	9,842,824	(3,345,335)							1.800
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		08/08/2006		4,585,156	4,585,156	4,585,156	2,594,032		13,860,747					1.200
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		06/30/2009		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		166,522	166,522	166,522	(21,480)							1.460
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		10,243,072	10,243,072	10,243,072	(768,916)		3,868,933	286,682				1.200

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	New York	NY	WESTBROOK PARTNERS		12/28/2009		188,670	188,670	188,670				188,670			12,000,000	1.210
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		219,700	219,700	219,700	(139,162)			15,201				0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/05/2006		5,400,335	5,400,335	5,400,335	(5,032,593)			155,979		(90,500)		1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated									178,660,060	178,660,060	178,660,060	(61,103,689)		87,107,952	3,022,109	(690)	(862,771)	194,023,139	XXX
25589#-10-2	DMP ACQUISITION LLC		DEFIANCE	OH	HANCOCK MEZZ PARTNER		09/28/2006		1,285,960	1,285,960	1,285,960	365,178							2.790
000000-00-0	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008		3,748,157	3,748,157	3,748,157	(319,593)						11,282,250	0.600
45827@-11-2	INTEGRACOLOR LTD CLASS C RPRF LTD PTR INT		MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2007		801,804	801,804	801,804	67,568							0.750
000000-00-0	SIG INVESTORS LLC SERIES A1		NAPA	CA	HANCOCK MEZZ PARTNER		10/10/2007		1,238,626	1,238,626	1,238,626								3.030
1999999. Joint Venture Interests - Other - Unaffiliated									7,074,547	7,074,547	7,074,547	113,153						11,282,250	XXX
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									5,536,246	5,536,246	5,536,246	(381,207)							XXX
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006		CHICAGO	IL	KENNET CAPITAL		06/30/2006		100,000,000	100,000,000	100,000,000						5,980,000		0.000
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005		CHICAGO	IL	KENNET CAPITAL		08/01/2005		100,000,000	100,000,000	100,000,000						4,860,000		0.000
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008		CHICAGO	IL	KENNET CAPITAL		06/30/2008		50,000,000	50,000,000	50,000,000						2,865,000		0.000
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009		CHICAGO	IL	KENNET CAPITAL		12/30/2009		25,000,000	25,000,000	25,000,000								0.000
2499999. Collateral Loans - Affiliated									275,000,000	275,000,000	275,000,000						13,705,000		XXX
000000-00-0	MOGA TAX CREDIT FUND II		NEW YORK	NY	MORGAN STANLEY		12/05/2006		1,491,714	1,491,714	1,491,714		(186,309)						6.000
000000-00-0	VIRGINIA TCF A/V-1, LLC		CHARLOTTE	NC	WACHOVIA_BANK		12/22/2006		389,381	389,381	389,381		(7,166)						15.000
3499999. State Low Income Housing Tax Credit - Affiliated									1,881,094	1,881,094	1,881,094		(193,475)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		NEW YORK	NY	CSFB		12/12/2006		439,721	439,721	439,721		(54,902)						2.320
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC		CHARLOTTE	NC	WACHOVIA BANK		10/31/2006		428,547	428,547	428,547		(46,830)						5.000
3699999. All Other Low Income Housing Tax Credit - Affiliated									868,268	868,268	868,268		(101,732)						XXX
009350-10-2	US AIRWAYS		WILMINGTON	DE	EXCHANGE		07/30/2003		53,402	53,402	53,402								0.000
3799999. Any Other Class of Assets - Unaffiliated									53,402	53,402	53,402								XXX
3999999. Total - Unaffiliated									893,032,489	893,032,489	893,032,489	(156,424,514)		123,788,004	13,537,086	(1,234,114)	8,741,174	723,268,375	XXX
4099999. Total - Affiliated									508,969,382	508,969,382	508,969,382	(12,234,831)	(295,207)	52,319	645,659	358,393	13,964,672	33,320,232	XXX
4199999 - Totals									1,402,001,870	1,402,001,870	1,402,001,870	(168,659,345)	(295,207)	123,840,323	14,182,745	(875,721)	22,705,846	756,588,607	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	BABSON MEZZANINE REALTY INVESTORS LP	Cleveland	OH	Babson Capital Mgr	08/31/2006			940,734		3.760
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial	12/13/2006			2,956,898		1.180
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	Irving	TX	ARCAP REIT, INC	05/31/2006			1,575,146		7.000
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	06/25/2008			1,560,967		4.460
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								7,033,744		XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	Allied Capital Corp	12/20/2007			3,542,947		24.020
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								3,542,947		XXX
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004			275,470		5.000
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008			3,071,972		6.890
34619@-12-6	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS	05/05/2006			(88,984)		2.200
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								3,258,459		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006			139,700		3.470
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			3,759,382		1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007			4,957,933		0.730
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004			411,534		2.340
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/24/2004			3,071,204		1.790
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT	05/11/2006			3,366,284		0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008			2,812,871		0.150
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007			809,159		2.700
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008			4,387,311		0.960
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	11/30/2006			2,200,061		3.540
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	10/22/2001			33,211		3.410
000000-00-0	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Pa	10/01/2007			255,856		2.270
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006			758,451		0.250
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006			826,581		4.300
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006			495,503		0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007			325,549		0.070
000000-00-0	BRAIT IV LP	Illovo Sandton 2196	SF	Brait	12/07/2006			648,631		4.060
11440#-10-1	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006			2,816		0.280
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008			3,263,668		2.210
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus	03/07/2007			2,437,500		0.200
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ Partners	11/23/1999			20,270		2.200
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007			667,974		0.540
000000-00-0	DX INVESTMENTS, LLC	HOUSTON	TX	HANCOCK MEZZ PARTNER	09/15/2009		59,325			1.950
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006			464,850		4.620
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006			437,710		4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004			2,541,597		0.850
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007			5,004,648		4.250
000000-00-0	EQT V FUND	Stockholm	SW	EQT	11/10/2006			1,989,187		0.290
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006			847,840		3.980
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008			238,804		4.640
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006			942,000		0.680
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006			3,930,479		1.110
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partne	03/28/2008			1,259,200		3.200
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004			721,253		3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007			3,082,186		2.490
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005			788,169		1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008			2,379,089		1.170
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004			959,385		2.340
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003			108,105		0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004			1,804,742		2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partner	08/05/2009		35,569	725,389		2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006			1,967,167		0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007			3,001,500		0.300
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005			2,989,011		4.400
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008			1,078,896		0.270
000000-00-0	NCS ENERGY SERVICES (US) LP	EDMONTON	AB	HANCOCK PARTNERS	10/31/2006			168,083		3.000
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L	11/28/2007			2,466,979		4.850
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004			1,296,213		0.740
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008			1,089,828		0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004			508,368		2.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008			3,470,675		1.020
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006			1,158,212		3.910
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE	10/16/2008			1,221,622		1.760

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
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005			1,311,000		3.430
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007			1,162,955		0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005			148,332		1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital G	10/16/2008			3,706,465		4.640
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006			2,077,031		0.960
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008			1,681,582		1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005			600,249		3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009		331,404	482,915		2.210
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007			2,457,795		0.170
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005			1,600,763		2.760
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007			1,897,288		1.460
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007			180,780		0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005			9,649		1.490
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	GR	Terra Firma	11/02/2006			2,738,604		0.380
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006			761,113		0.080
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008			1,676,425		0.120
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004			112,773		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa	10/22/2007			217,536		0.690
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008			2,893,967		1.840
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005			304,000		0.240
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007			3,916,540		0.220
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006			280,313		0.990
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso	02/13/2009		226,535	1,235,943		0.390
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006			1,799,161		1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated							652,833	117,545,816		XXX
000000-00-0	AIP/MAI HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS	04/27/2009		52,319			10.080
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006			3,112,488		5.990
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,	03/27/2007			1,601,941		6.570
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005			409,365		7.490
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			720,000		15.340
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita	05/01/2007			1,148,162		8.330
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	ALLSTATE FINANCIAL PARTNERS	06/30/2008			145,373,129		
02001@-AI-4	ALLSTATE INSTITUTIONAL ADVISORS	DOVER	DE	ALLSTATE INTSITUTIONAL ADVISORS	06/30/2008			1,200,000		
1699999. Joint Venture Interests - Common Stock - Affiliated							52,319	153,859,995		XXX
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	Transwestern Inv	12/20/2005			1,625,000		1.250
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006			468,000		0.580
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	10/24/2008			769,759		0.560
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006			533,086		0.350
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			246,000		1.390
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	12/17/2008			1,471,500		2.990
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	Cabot Properties	11/15/2005			755,500		1.930
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	JER FUND III	McLean	VA	JER Partners	01/05/2005			652,041		1.700
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			1,326,000		2.020
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	08/17/2006			1,950,000		1.630
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real	10/10/2006			3,457,215		0.890
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			4,296,123		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	09/28/2007			2,859,874		0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006			2,986,286		1.810
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006			4,800,000		2.590
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	06/30/2009		3,600,000	2,640,000		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			11,520,000		1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/05/2006			1,322,265		1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated							5,028,003	46,669,818		XXX
25589#-10-2	DMP ACQUISITION LLC	DEFIANCE	OH	HANCOCK MEZZ PARTNER	09/28/2006			15,968		2.790
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008			2,149,000		0.600
000000-00-0	SIG INVESTORS LLC SERIES A1	NAPA	CA	HANCOCK MEZZ PARTNER	10/10/2007			104,067		3.030

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
1999999. Joint Venture Interests - Other - Unaffiliated								2,269,035		XXX
00162@-AF-9	ALIC REINSURANCE COMPANY SURPLUS NOTE	CHICAGO	IL	KENNET CAPITAL	12/18/2009		25,000,000			
2299999. Surplus Debentures, etc - Affiliated							25,000,000			XXX
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009	CHICAGO	IL	KENNET CAPITAL	12/30/2009		25,000,000			
2499999. Collateral Loans - Affiliated							25,000,000			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB	12/12/2006			6,600		2.320
3699999. All Other Low Income Housing Tax Credit - Affiliated								6,600		XXX
3999999. Total - Unaffiliated							5,680,836	176,776,871		XXX
4099999. Total - Affiliated							50,052,319	157,409,542		XXX
4199999 - Totals							55,733,155	334,186,413		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
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial	12/13/2006	12/21/2009	253,069			75,655		(75,655)		177,414	177,414				
000000-00-0	DB REALTY MEZZ FUND II	New York	NY	Deutsche Bank	08/07/2002	12/31/2009	(101,149)	20,145				20,145		(81,004)	(81,004)				11,979
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	02/23/2009	93,199	(14,303)				(14,303)		78,896	78,896				(78,896)
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	06/25/2008	03/06/2009	1,418,683	(14,107)				(14,107)		1,404,576	1,404,576				
000000-00-0	NYLIM-GCR FUND I-2002, LP	New York	NY	NEW YORK LIFE INV	04/15/2004	11/02/2009	4,833			4,833		(4,833)			38,430		38,430	38,430	
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	12/10/2009	116,640							116,640	116,640				6,736
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							1,785,276	(8,265)		80,489		(88,754)		1,696,522	1,734,952		38,430	38,430	(60,181)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	Allied Capital Corp	12/20/2007	12/18/2009	2,016,532	(1,247,990)			26,907	(1,221,083)		795,449	795,449				(87,369)
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							2,016,532	(1,247,990)			26,907	(1,221,083)		795,449	795,449				(87,369)
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interm Funding M	05/21/2004	12/09/2009	77,116	1,154			1,121	2,276		79,392	79,392				2,665
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	11/19/2009	901,187	(44,503)			16,908	(27,595)		873,591	873,591				127,132
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	08/31/2009	1,786,893	(134,326)				(134,326)		1,652,567	1,652,567				
346198-12-6	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS	05/05/2006	07/27/2007	(88,984)	77,165				77,165		(11,818)	(11,818)				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							2,676,212	(100,509)			18,029	(82,480)		2,593,731	2,593,731				129,798
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	03/31/2009	2,450	(560)			215	(345)		2,105	2,105				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/15/2009	49,484	28,393			24,421	52,814		102,298	102,298				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	12/15/2009	1,260,918	(10,601)		535,979	90,893	(455,687)		805,232	805,232				
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	12/15/2009	(1,907,253)	(1,078,361)			49,776	(1,028,585)		(2,935,838)	(2,935,838)				1,063,590
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/24/2004	12/15/2009	3,077,527	(527,020)			109,695	(417,325)		2,660,203	2,660,203				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	APOLLO MANAGEMENT	05/11/2006	12/22/2009	5,962,072			2,597,869		(2,597,869)		3,364,204	3,364,204				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/23/2009	2,108,708	481,599			47,139	528,737		2,637,445	2,637,445				
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	ARCAP REIT, INC	06/28/2004	10/30/2009	(264,401)	(10,918)				(10,918)		(275,319)	209,669		484,988	484,988	10,918
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/30/2009	620,699	(106,656)				(106,656)		514,043	514,043				35,043
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	12/31/2009	3,267,002	(694,381)			33,397	(660,984)	(229,415)	2,376,604	2,376,604				(344,370)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	11/30/2006	10/15/2009	237,270	(29,467)			7,373	(22,094)		215,175	215,175				32,903
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	10/22/2001	10/15/2009	198,253	(12,024)			3,211	(8,813)		189,440	189,440				9,137
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	12/23/2009	715,705	84,227				84,227		799,932	799,932				21,771
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	534,027	(147,733)			3,579	(144,154)		389,873	389,873				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	12/30/2009	6,347				159	159		6,506	6,506				
000000-00-0	BRAIT IV LP	Illovo Sandton 2196	SF	Brait	12/07/2006	01/26/2009	156,222	(15,049)			2,900	(12,149)		144,073	144,073				
11440#-10-1	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS	04/28/2006	12/31/2009	4,483	(52)		2,234		(2,286)		2,197	2,197				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	07/02/2009	58,228	(5,263)			4,057	(1,207)		57,021	57,021				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	12/31/2009	7,274	(1,538)				(1,538)		5,736	5,736				(5)
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ Partners	11/23/1999	12/16/2009	166,756	(59,793)		7,572	2,435	(64,929)		101,828	101,828				5,401
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	08/06/2009	609,343	218,184			158,733	376,918	206,532	1,192,792	1,192,792				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/21/2009	384,972	(119,752)			14,196	(105,556)	17,425	296,841	296,841				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/21/2009	389,510	(104,712)			14,513	(90,198)		299,312	299,312				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	10/08/2009	561,711			149,031	11,769	(137,262)		424,449	424,449				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	12/31/2009	2,365,598	878,693			268,899	1,147,592		3,513,190	3,513,190				(614,573)
000000-00-0	EQT V FUND	Stockholm	SW	EQT	11/10/2006	12/15/2009	218,110	(33,163)			10,488	(22,675)	(6,927)	188,508	188,508				
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	12/07/2009	251,367	(67,698)			9,119	(58,579)		192,788	192,788				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	11/18/2009	1,135,881	355,873				355,873		1,491,754	1,491,754				(277,940)
000000-00-0	GLOBAL PRIVATE EQUITY II	Boston	MA	ADVENT GROUP	04/08/1994	05/05/2009	283,352	326,827				326,827		610,179	610,179				(327,157)
000000-00-0	GTCR FUND VII	Chicago	IL	GTCR Golder Rauner	03/27/2000	09/22/2009	892,762	(266,851)				(266,851)		625,911	625,911				524,091
000000-00-0	GTCR FUND VII/A	Chicago	IL	GTCR GOLDER RAUNER	01/19/2001	03/27/2009	150,767	(89,378)				(89,378)		61,389	61,389				61,046
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INT	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2005	04/15/2009	22,457							22,457	22,457				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	12/04/2009	252,426	(20,763)			42,960	22,197		274,623	274,623				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	09/15/2009	28,759	(6,577)			158	(6,418)		22,341	22,341				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	11/23/2009	53,029	(26,082)			16,231	(9,851)		43,178	43,178				
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC-BROOKS	Bronx	NY	HANCOCK PARTNERS	09/30/2008	10/30/2009	619							619	619				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	11/24/2009	326,990	(52,656)			529	(52,127)		274,862	274,862				1,601
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	12/31/2009	435,991	173,680			2,683	176,364		612,355	612,355				(46,666)
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	08/24/2009	123,783	(40,617)			6,216	(34,400)		89,383	89,383				(529)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	12/11/2009	86,728	(12,749)			1,200	(11,549)		75,179	75,179				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007	05/15/2009	1,320,430	(969,147)		19,783		(988,930)		331,500	331,500				
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	10/05/2009	242,372	(2,257)				(2,257)		240,115	240,115				9,962
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L	11/28/2007	12/30/2009	677,174	32,043		248,895		(216,852)		460,323	460,323				4,858
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	10/30/2009	348,011	(32,122)			3,614	(28,508)		319,503	319,503				2,820
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	07/15/2009	968	(208)			49	(159)		810	810				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	03/31/2009	411,900	(40,293)			2,532	(37,761)		374,139	374,139				(5,319)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/31/2009	740,556	(77,391)			91,741	14,350		754,907	754,907				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	12/31/2009	(5,210)	(2,430)				(2,430)	(979)	(8,618)	(8,618)				17
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE	10/16/2008	10/21/2009	194,992	251,959			77,818	329,777		524,769	524,769				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	12/22/2009	46,391	4,074				4,074		50,465	50,465				5,840
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	12/23/2009	1,214,026	(112,057)			35,614	(76,442)		1,137,584	1,137,584				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	12/23/2009	160,259	12,903			2,641	15,544		175,803	175,803				24,794
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital G	10/16/2008	12/18/2009	2,624,466	(149,493)			142,237	(7,257)		2,617,209	2,617,209				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	12/29/2009	2,321,589	(44,783)			64,857	20,074		2,341,663	2,341,663				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/14/2009	162,264	(28,872)			1,857	(27,015)		135,249	135,249				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	02/03/2009	(213,863)	(15,142)			3,888	(11,254)		(225,117)	(225,117)				9,103
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/02/2009	556,400	36,840			33,449	70,290		626,690	626,690				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	07/06/2009	241,203	(172)			3,073	2,901		244,104	244,104				6,187
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	12/31/2009	2,267,943	(137,945)		350,362		(488,307)		1,779,636	1,779,636				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	01/06/2009	153	(13)		106	101	(19)		134	134				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004	07/31/2009	(140,385)	(14,650)			1,537	(13,113)		(153,498)	(153,498)				12,269
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa	10/22/2007	10/30/2009	104,865	(39,317)			48,223	8,906		113,771	113,771				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/10/2009	1,144,743	(41,603)				(41,603)		1,103,140	1,103,140				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	12/08/2009	6,398	(1,257)		1,387	121	(2,522)		3,876	3,876				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	01/15/2009	(621,940)	10,763				10,763		(611,177)	(611,177)				57,119
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	08/18/2009	(53,575)	(44,411)			774	(43,637)		(97,212)	(97,212)				8,560
1599999. Joint Venture Interests - Common Stock - Unaffiliated							38,708,107	(2,417,967)		3,913,216	1,451,071	(4,880,111)	(13,363)	33,814,632	34,299,620		484,988	484,988	290,471
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	10/15/2009	749,960	16,158			25,754	41,912	38,984	830,855	830,855				
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	08/16/2001	11/19/2009	92,793	(10,432)				(10,432)		82,361	82,361				7,000
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I	05/15/2002	08/31/2009	223,213	(991)				(991)		222,222	222,222				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	10/19/2009	364,455	(1,377)				(1,377)		363,078	363,078				(13,985)
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	NB Alternative Advis	06/27/2005	12/31/2009	259,804	(32,658)				(32,658)		227,146	227,146				(7,597)
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	08/07/2009	1,312,582	187,645				187,645		1,500,227	1,500,227				
1699999. Joint Venture Interests - Common Stock - Affiliated							3,002,805	158,346			25,754	184,100	38,984	3,225,889	3,225,889				(14,583)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	11/30/2009	26,781	(6,092)		2,796	186	(8,703)		18,078	18,078				53
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	02/06/2009	43,012	(1,083)		16,844	996	(16,930)		26,082	26,082				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital,	10/26/2005	08/31/2009	235,618	(30,547)				(30,547)		205,071	205,071				(297)
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	12/31/2009	1,311,222	(329,958)			15,800	(314,158)		997,064	997,064				(136,831)
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	04/30/2009	62,690	(17,820)				(17,820)		44,870	44,870				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	10/01/2009	83,465	(22,760)			1,060	(21,700)		61,766	61,766				611
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	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inve	08/26/2005	09/04/2009	76,459	(8,652)		12,396	484	(20,563)		55,896	55,896				
000000-00-0	RLJ URBAN LODGING FUND II, LP	Bethesda	MD	RLJ Capital Partners	06/12/2006	02/12/2009	185,140	(24,337)				(24,337)		160,803	160,803				(1,902)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/05/2006	12/31/2009	131,785	(41,829)			1,296	(40,533)		91,252	91,252				(752)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,402,888	(574,423)		32,035	19,823	(586,635)		1,816,253	1,816,253				(139,118)
000000-00-0	EOP/LAJOLLA	Chicago	IL	EQUITY OFFICE PARTNE	12/31/2009	12/18/2009									16,304		16,304	16,304	
1899999. Joint Venture Interests - Real Estate - Affiliated															16,304		16,304	16,304	
71603@-10-0	PETERMAN HOLDINGS CO, LLC	Boston	MA	HANCOCK MEZZ PARTNER	02/05/2009	10/14/2009								1	23,782		23,782	23,782	
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN	CI	BEACON HILL ASSET MG	03/01/2002	01/26/2009	860,604							860,603	930,050		69,447	69,447	
1999999. Joint Venture Interests - Other - Unaffiliated							860,604							860,604	953,832		93,229	93,229	
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				
00162@-AF-9	ALIC REINSURANCE COMPANY SURPLUS NOTE	CHICAGO	IL	KENNET CAPITAL	12/18/2009	12/18/2009								25,000,000	25,000,000				51,486
2299999. Surplus Debentures, etc - Affiliated														25,000,000	25,000,000				51,486

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
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/11/2009	283,768							283,768	283,768				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/11/2009	209,873							209,873	243,834		33,961	33,961	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/11/2009	210,096							210,096	239,842		29,746	29,746	
3799999. Any Other Class of Assets - Unaffiliated							703,736							703,736	767,444		63,707	63,707	
3999999. Total - Unaffiliated							47,136,822	(3,101,164)		4,025,740	1,488,923	(5,637,980)	(13,363)	41,485,479	42,165,832		680,354	680,354	220,970
4099999. Total - Affiliated							5,256,989	(1,101,226)			52,661	(1,048,565)	38,984	29,247,407	29,263,711		16,304	16,304	(50,466)
4199999 - Totals							52,393,811	(4,202,390)		4,025,740	1,541,584	(6,686,545)	25,620	70,732,886	71,429,543		696,657	696,657	170,504

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
46513E-GV-8	AID-ISRAEL				1	9,004,618	106.5890	8,689,160	8,152,000	8,997,220		(7,397)			5.500	4.490	JD	33,627	224,180	10/29/2009	12/04/2023
46513E-GV-8	AID-ISRAEL	0			1	110,459,000	106.5890	106,589,300	100,000,000	110,368,257		(90,743)			5.500	4.490	JD	412,500	2,750,000	10/29/2009	12/04/2023
46513E-JX-1	AID-ISRAEL				1	27,668,000	106.7170	26,679,175	25,000,000	27,645,529		(22,471)			5.500	4.490	AO	248,264		10/29/2009	04/26/2024
46513E-JX-1	AID-ISRAEL	0			1	55,223,500	106.7170	53,358,350	50,000,000	55,179,572		(43,928)			5.500	4.510	AO	496,528		10/29/2009	04/26/2024
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.			2	1	15,204,104	104.7130	15,920,627	15,204,104	15,204,104					4.260	4.321	MN	84,560	413,900	11/21/2002	11/15/2014
31359M-A4-5	FANNIE MAE				1	22,259,660	109.9060	21,981,250	20,000,000	22,243,196		(16,464)			5.000	2.709	AO	211,111		12/15/2009	04/15/2015
31359M-ZC-0	FANNIE MAE				1	26,998,275	106.3750	26,593,750	25,000,000	26,985,119		(13,156)			4.375	2.876	AO	230,903		12/15/2009	10/15/2015
31398A-TL-6	FANNIE MAE				1FE	10,470,370	104.1880	10,418,750	10,000,000	10,319,533		(26,412)			3.625	1.621	FA	136,944		03/19/2009	08/15/2011
31398A-YM-8	FANNIE MAE				1FE	25,030,975	99.9690	24,992,188	25,000,000	25,027,928		(3,047)			1.750	1.706	FA	171,354		09/15/2009	08/10/2012
31398A-YY-2	FANNIE MAE				1FE	25,561,875	101.2810	25,320,313	25,000,000	25,557,230		(4,645)			3.000	2.495	MS	218,750		12/15/2009	09/16/2014
31398A-ZV-7	FANNIE MAE				1FE	120,831,255	99.2190	119,062,500	120,000,000	120,822,864		(8,391)			2.625	2.475	MN	358,750		12/18/2009	11/20/2014
3133XP-2W-3	FED HM LN BK BD				1FE	50,992,577	104.0940	51,052,780	49,045,000	50,604,300		(388,277)			3.375	2.324	FA	570,148	827,634	03/04/2009	02/27/2013
3133XP-2W-3	FED HM LN BK BD	C			1FE	992,923	104.0940	994,095	955,000	985,363		(7,561)			3.375	2.324	FA	11,102	16,116	03/04/2009	02/27/2013
313586-H3-6	FED NATL MTG ASSOC				1	1,027,500	128.5000	1,285,000	1,000,000	1,021,666		(1,471)			8.100	8.040	FA	31,275	81,000	11/13/1992	08/12/2019
313586-UB-3	FED NATL MTG ASSOC				1	2,601,585	138.5000	2,908,500	2,100,000	2,311,213		(26,675)			10.350	8.418	JD	12,679	217,350	11/09/1992	12/10/2015
313586-UV-9	FED NATL MTG ASSOC				1	4,633,993	125.7500	5,721,625	4,550,000	4,564,799		(1,778)			8.200	8.156	MS	115,039	373,100	11/09/1992	03/10/2016
313586-YX-1	FED NATL MTG ASSOC				1	5,387,648	131.1880	6,428,188	4,900,000	5,125,318		(18,966)			8.950	8.218	FA	169,329	438,550	11/09/1992	02/12/2018
31331G-2R-9	FEDERAL FARM CREDIT BANK		R		1FE	4,998,550	99.9690	4,998,438	5,000,000	4,998,628		78			1.875	1.667	JD	6,250	9,896	10/27/2009	12/07/2012
3133X7-FK-5	FEDERAL HOME LOAN BANK				1FE	11,246,270	111.0940	11,109,375	10,000,000	11,238,913		(7,357)			5.250	2.313	JD	18,958		12/18/2009	06/18/2014
3133XD-TL-5	FEDERAL HOME LOAN BANK				1FE	22,243,800	107.8130	21,562,500	20,000,000	22,234,227		(9,573)			5.000	2.946	JD	27,778		12/18/2009	12/21/2015
3133XT-AW-6	FEDERAL HOME LOAN BANK				1FE	20,143,200	101.8130	20,362,500	20,000,000	20,107,528		(6,271)			2.250	1.858	AO	97,500		03/19/2009	04/13/2012
3133XU-UJ-0	FEDERAL HOME LOAN BANK				1FE	39,044,470	99.5940	39,050,709	39,210,000	39,060,256		15,786			1.625	1.793	MS	194,689		09/15/2009	09/26/2012
3133XU-UJ-0	FEDERAL HOME LOAN BANK	C			1FE	10,734,550	99.5940	10,746,166	10,790,000	10,739,770		5,220			1.625	1.825	MS	53,575		09/15/2009	09/26/2012
3133XV-EM-9	FEDERAL HOME LOAN BANK				1FE	9,978,400	99.2810	9,928,125	10,000,000	9,979,836		1,436			1.625	1.499	MN	18,056	16,250	10/14/2009	11/21/2012
3133XV-NU-1	FEDERAL HOME LOAN BANK				1FE	30,247,900	99.6560	29,896,875	30,000,000	30,245,057		(2,843)			2.750	2.622	JD	130,625		12/10/2009	12/12/2014
317705-AE-1	FINANCING CORP				1	251,500	136.4060	272,813	200,000	231,922		(2,746)			9.800	7.200	AO	4,628	19,600	07/24/2000	04/06/2018
3134A4-SA-3	FREDDIE MAC				1	53,992,489	107.4060	53,402,388	49,720,000	53,112,477		(880,012)			4.500	2.167	JJ	1,031,690	1,118,700	03/04/2009	01/15/2013
3134A4-SA-3	FREDDIE MAC	C			1	304,061	107.4060	300,738	280,000	299,105		(4,956)			4.500	2.167	JJ	5,810	6,300	03/04/2009	01/15/2013
3134A4-UX-0	FREDDIE MAC				1	54,443,738	107.4690	53,476,450	49,760,000	54,394,984		(48,754)			4.500	2.520	JJ	1,032,520		12/11/2009	01/15/2015
3134A4-UX-0	FREDDIE MAC	0			1	262,387	107.4690	257,925	240,000	262,114		(273)			4.500	2.540	JJ	4,980		12/04/2009	01/15/2015
3134A4-VC-5	FREDDIE MAC				1	97,419,355	106.5310	95,878,125	90,000,000	97,368,231		(51,124)			4.375	2.771	JJ	1,793,750		12/21/2009	07/17/2015
3134A4-VG-6	FREDDIE MAC				1	27,426,325	108.1880	27,046,875	25,000,000	27,410,605		(15,720)			4.750	2.951	MN	145,139		12/15/2009	11/17/2015
3137EA-CD-9	FREDDIE MAC				1FE	25,617,700	101.3440	25,335,938	25,000,000	25,612,447		(5,253)			3.000	2.442	JJ	400,000		12/15/2009	07/28/2014
383752-GH-9	GTC ISRAEL				1	2,071,172	99.6430	6,177,835	6,200,000	6,050,841		384,505			0.000	6.705	NA			09/17/1993	05/15/2010
63252F-AA-7	NATIONAL ARCHIVES CORP				1FE	8,200,085	118.5280	8,700,562	7,340,512	7,728,372		(48,579)			8.500	7.641	MS	207,981	614,551	05/24/1993	09/01/2019
76116E-BT-6	RESOLUTION TR CORP				1	6,322	99.3480	32,785	33,000	30,867		2,510			0.000	8.665	NA			04/15/1991	10/15/2010
76116E-BT-6	RESOLUTION TR CORP	0			1	792,375	99.3480	4,109,046	4,136,000	3,868,720		314,634			0.000	8.665	NA			04/15/1991	10/15/2010
76116E-BU-3	RESOLUTION TR CORP				1	8,079	98.6870	43,422	44,000	39,446		3,209			0.000	8.665	NA			04/15/1991	04/15/2011
76116E-BU-3	RESOLUTION TR CORP	0			1	326,844	98.6870	1,756,630	1,780,000	1,595,754		129,834			0.000	8.665	NA			04/15/1991	04/15/2011
76116E-BZ-2	RESOLUTION TR CORP				1	5,397	90.4900	19,003	21,000	16,220		1,069			0.000	6.935	NA			11/03/1993	10/15/2013
76116E-BZ-2	RESOLUTION TR CORP	0			1	751,754	90.4900	2,646,847	2,925,000	2,259,231		148,919			0.000	6.935	NA			11/03/1993	10/15/2013
76116E-CC-2	RESOLUTION TR CORP				1	4,079	84.1910	13,471	16,000	10,878		766			0.000	7.431	NA			07/17/1996	04/15/2015
76116E-CC-2	RESOLUTION TR CORP	0			1	408,143	84.1910	1,347,901	1,601,000	1,088,469		76,601			0.000	7.431	NA			07/17/1996	04/15/2015
76116E-CD-0	RESOLUTION TR CORP				1	1,811	81.8640	9,824	12,000	7,442		589			0.000	8.266	NA			01/14/1993	10/15/2015
76116E-CD-0	RESOLUTION TR CORP	0			1	564,174	81.8640	3,387,549	4,138,000	2,530,742		205,995			0.000	8.528	NA			01/14/1993	10/15/2015
76116E-CE-8	RESOLUTION TR CORP				1	14,415	79.2780	76,900	97,000	58,334		4,532			0.000	8.308	NA			11/10/1992	04/15/2016
76116E-CE-8	RESOLUTION TR CORP	0			1	126,170	79.2780	673,070	849,000	510,574		39,668			0.000	8.308	NA			11/10/1992	04/15/2016
76116E-CF-5	RESOLUTION TR CORP				1	249	76.9870	1,540	2,000	1,129		91			0.000	8.555	NA			11/20/1991	10/15/2016
76116E-CF-5	RESOLUTION TR CORP	0			1	124,131	76.9870	768,331	998,000	563,125		45,530			0.000	8.555	NA			11/20/1991	10/15/2016
76116E-CG-3	RESOLUTION TR CORP				1	4,660,077	74.9490	16,096,155	21,476,000	12,652,041		886,052			0.000	7.458	NA			05/31/1996	04/15/2017
76116E-CG-3	RESOLUTION TR CORP	0			1	565,476	74.9490	1,953,184	2,606,000	1,535,259		107,518			0.000	7.458	NA			05/31/1996	04/15/2017
76116E-CH-1	RESOLUTION TR CORP				1	147,118	72.3450	614,933	850,000	482,654		33,831			0.000	7.360	NA			07/01/1993	10/15/2017
76116E-CH-1	RESOLUTION TR CORP	0			1	420,584	72.3450	1,757,986	2,430,000	1,379,823		96,717			0.000	7.360	NA			07/01/1993	10/15/2017
76116E-CJ-7	RESOLUTION TR CORP				1	9,114,866	70.4940	38,682,932	54,874,000	30,048,288		2,106,046			0.000	7.377	NA			07/02/1993	04/15/2018
76116E-CJ-7	RESOLUTION TR CORP	0			1	489,594	70.4940	2,203,646	3,126,000	1,690,489		120,856			0.000	7.555	NA			04/13/1993	04/15/2018
76116E-CK-4	RESOLUTION TR CORP				1	13,145,163	68.1250	53,445,190	78,452,000	41,441,649		2,902,951			0.000	7.389	NA			07/16/1996	10/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
76116E-CK-4	RESOLUTION TR CORP	60			1	1,759,451	68.1250	7,418,780	10,890,000	5,598,897		407,683			0.000	7.725	NA			07/16/1996	10/15/2018
76116E-CL-2	RESOLUTION TR CORP	8			1	1,589	65.9200	6,592	10,000	5,062		358			0.000	7.465	NA			03/04/1994	04/15/2019
76116E-CL-2	RESOLUTION TR CORP	60			1	282,419	65.9200	1,171,400	1,777,000	899,455		63,582			0.000	7.465	NA			03/04/1994	04/15/2019
76116E-CM-0	RESOLUTION TR CORP	8			1	19	63.8840	77	121	55		4			0.000	7.430	NA			03/02/1994	10/15/2019
76116E-CM-0	RESOLUTION TR CORP	60			1	223,359	63.8840	923,691	1,445,879	659,833		50,823			0.000	7.430	NA			03/02/1994	10/15/2019
76116E-EZ-9	RESOLUTION TR CORP	8			1	706	99.9810	3,999	4,000	3,986		345			0.000	9.260	NA			11/07/1990	01/15/2010
76116E-EZ-9	RESOLUTION TR CORP	60			1	440,344	99.9810	2,495,521	2,496,000	2,487,526		215,361			0.000	9.260	NA			11/07/1990	01/15/2010
76116E-FB-1	RESOLUTION TR CORP	8			1	4,951	98.9480	23,748	24,000	22,003		1,768			0.000	8.421	NA			11/19/1991	01/15/2011
76116E-FB-1	RESOLUTION TR CORP	60			1	412,806	98.9480	1,979,957	2,001,000	1,834,460		147,380			0.000	8.421	NA			11/19/1991	01/15/2011
76116E-FC-9	RESOLUTION TR CORP	8			1	13,857	98.1950	68,737	70,000	61,693		4,866			0.000	8.421	NA			11/19/1991	07/15/2011
76116E-FC-9	RESOLUTION TR CORP	60			1	1,086,009	98.1950	5,386,994	5,486,000	4,834,975		381,353			0.000	8.421	NA			11/19/1991	07/15/2011
76116E-FE-5	RESOLUTION TR CORP	8			1	1,540	95.4600	6,682	7,000	5,735		433			0.000	7.890	NA			12/22/1992	07/15/2012
76116E-FE-5	RESOLUTION TR CORP	60			1	384,022	95.4600	1,665,782	1,745,000	1,429,624		108,009			0.000	7.890	NA			12/22/1992	07/15/2012
76116E-FG-0	RESOLUTION TR CORP	8			1	1,375	91.5290	6,407	7,000	5,272		406			0.000	8.097	NA			01/14/1993	07/15/2013
76116E-FG-0	RESOLUTION TR CORP	60			1	333,803	91.5290	1,555,085	1,699,000	1,279,494		98,562			0.000	8.097	NA			01/14/1993	07/15/2013
76116E-FL-9	RESOLUTION TR CORP	8			1	1,251	83.0750	4,154	5,000	3,338		235			0.000	7.434	NA			07/17/1996	07/15/2015
76116E-FL-9	RESOLUTION TR CORP	60			1	738,179	83.0750	2,450,713	2,950,000	1,969,151		138,613			0.000	7.434	NA			07/17/1996	07/15/2015
76116E-FM-7	RESOLUTION TR CORP	8			1	327,833	80.5230	1,486,462	1,846,000	1,158,593		86,008			0.000	7.678	NA			05/19/1993	01/15/2016
76116E-FM-7	RESOLUTION TR CORP	60			1	1,019,980	80.5230	5,157,524	6,405,000	3,958,306		303,075			0.000	8.012	NA			05/19/1993	01/15/2016
76116E-FN-5	RESOLUTION TR CORP	8			1	3,540	78.1420	23,443	30,000	17,111		1,408			0.000	8.757	NA			08/01/1991	07/15/2016
76116E-FN-5	RESOLUTION TR CORP	60			1	633,660	78.1420	4,196,225	5,370,000	3,062,943		252,069			0.000	8.757	NA			08/01/1991	07/15/2016
76116E-FP-0	RESOLUTION TR CORP	8			1	1,310,947	75.8850	5,801,385	7,645,000	4,481,872		327,487			0.000	7.618	NA			05/02/1996	01/15/2017
76116E-FP-0	RESOLUTION TR CORP	60			1	1,461,820	75.8850	5,478,875	7,220,000	4,257,835		307,801			0.000	7.609	NA			05/02/1996	01/15/2017
76116E-FQ-8	RESOLUTION TR CORP	8			1	73,988	73.6550	335,128	455,000	257,958		18,708			0.000	7.594	NA			03/01/1993	07/15/2017
76116E-FQ-8	RESOLUTION TR CORP	60			1	1,300,880	73.6550	5,892,368	8,000,000	4,535,527		328,940			0.000	7.594	NA			03/01/1993	07/15/2017
76116E-FV-7	RESOLUTION TR CORP	8			1	519	62.9460	3,777	6,000	2,543		208			0.000	8.625	NA			01/15/1991	01/15/2020
76116E-FV-7	RESOLUTION TR CORP	60			1	583,847	62.9460	4,245,701	6,745,000	2,859,233		234,315			0.000	8.625	NA			01/15/1991	01/15/2020
76116E-FW-5	RESOLUTION TR CORP	8			1	180	60.8040	1,216	2,000	820		67			0.000	8.321	NA			01/01/1991	07/15/2020
76116E-FW-5	RESOLUTION TR CORP	60			1	226,305	60.8040	1,640,500	2,698,000	1,094,792		89,802			0.000	8.565	NA			01/01/1991	07/15/2020
76116E-FX-3	RESOLUTION TR CORP	60			1	490,063	59.0290	2,858,789	4,843,000	1,975,431		154,147			0.000	8.290	NA			10/30/1992	01/15/2021
76116E-FY-1	RESOLUTION TR CORP	8			1	167	56.9920	1,140	2,000	769		61			0.000	8.467	NA			08/01/1991	07/15/2021
76116E-FY-1	RESOLUTION TR CORP	60			1	156,972	56.9920	1,070,883	1,879,000	722,275		57,440			0.000	8.467	NA			08/01/1991	07/15/2021
76116E-FZ-8	RESOLUTION TR CORP	8			1	32,738	55.0490	301,115	547,000	185,654		15,939			0.000	9.180	NA			08/24/1990	01/15/2022
76116E-FZ-8	RESOLUTION TR CORP	60			1	349,524	55.0490	3,214,832	5,840,000	1,982,119		170,175			0.000	9.180	NA			08/24/1990	01/15/2022
76116E-GA-2	RESOLUTION TR CORP	8			1	600	53.3330	3,733	7,000	2,552		197			0.000	8.260	NA			03/06/1992	07/15/2022
76116E-GA-2	RESOLUTION TR CORP	60			1	692,784	53.3330	4,309,872	8,081,000	2,946,228		227,815			0.000	8.260	NA			03/06/1992	07/15/2022
76116E-GB-0	RESOLUTION TR CORP	8			1	96,691	51.5810	731,933	1,419,000	490,156		38,378			0.000	8.320	NA			02/01/1990	01/15/2023
76116E-GB-0	RESOLUTION TR CORP	60			1	268,131	51.5810	2,029,708	3,935,000	1,359,243		106,425			0.000	8.320	NA			02/01/1990	01/15/2023
76116E-GC-8	RESOLUTION TR CORP	8			1	9,048	49.9600	66,447	133,000	43,114		3,442			0.000	8.560	NA			06/14/1991	07/15/2023
76116E-GC-8	RESOLUTION TR CORP	60			1	378,383	49.9600	2,778,786	5,562,000	1,803,001		143,961			0.000	8.560	NA			06/14/1991	07/15/2023
76116E-GD-6	RESOLUTION TR CORP	8			1	584	48.2780	4,345	9,000	2,904		225			0.000	8.220	NA			02/01/1990	01/15/2024
76116E-GD-6	RESOLUTION TR CORP	60			1	59,115	48.2780	439,808	911,000	293,990		22,757			0.000	8.220	NA			02/01/1990	01/15/2024
76116E-GE-4	RESOLUTION TR CORP	8			1	248	46.7310	2,337	5,000	1,377		117			0.000	9.070	NA			08/24/1990	07/15/2024
76116E-GE-4	RESOLUTION TR CORP	60			1	122,314	46.7310	1,153,331	2,468,000	679,653		57,693			0.000	9.070	NA			08/24/1990	07/15/2024
76116E-GG-9	RESOLUTION TR CORP	8			1	3,644	43.6990	24,471	56,000	15,426		1,228			0.000	8.069	NA			01/01/1991	07/15/2025
76116E-GG-9	RESOLUTION TR CORP	60			1	93,976	43.6990	631,008	1,444,000	397,778		31,675			0.000	8.069	NA			01/01/1991	07/15/2025
76116E-GJ-3	RESOLUTION TR CORP	8			1	475	41.2860	3,303	8,000	2,104		163			0.000	8.247	NA			08/01/1991	07/15/2026
76116E-GJ-3	RESOLUTION TR CORP	60			1	96,719	41.2860	672,136	1,628,000	428,135		33,219			0.000	8.247	NA			08/01/1991	07/15/2026
76116E-GK-0	RESOLUTION TR CORP	8			1	725	40.1660	4,418	11,000	2,883		218			0.000	8.015	NA			06/04/1992	01/15/2027
76116E-GK-0	RESOLUTION TR CORP	60			1	379,955	40.1660	2,314,738	5,763,000	1,510,538		114,169			0.000	8.015	NA			06/04/1992	01/15/2027
76116E-GL-8	RESOLUTION TR CORP	8			1	777	39.0840	3,908	10,000	2,677		194			0.000	7.560	NA			02/11/1993	07/15/2027
76116E-GL-8	RESOLUTION TR CORP	60			1	18,191	39.0840	91,457	234,000	62,650		4,535			0.000	7.560	NA			02/11/1993	07/15/2027
76116E-GM-6	RESOLUTION TR CORP	8			1	73,477	38.0170	73,372	193,000	78,227		3,820			0.000	5.070	NA			09/30/2008	01/15/2028
76116E-GN-4	RESOLUTION TR CORP	8			1	24,362	37.0200	151,780	410,000	96,202		7,237			0.000	7.846	NA			06/04/1992	07/15/2028
76116E-GN-4	RESOLUTION TR CORP	60			1	301,259	37.0200	1,876,894	5,070,000	1,189,625		89,488			0.000	7.846	NA			06/04/1992	07/15/2028
76116E-GR-5	RESOLUTION TR CORP	8			1	87,294	34.2540	497,362	1,452,000	322,558		23,331			0.000	7.532	NA			07/30/1992	01/15/2030

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 (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
76116E-GR-5	RESOLUTION TR CORP	.@0			1	26,934	34.2540	153,456	448,000	99,522		7,198			0.000	7.532	NA			07/30/1992	01/15/2030
76116E-GU-8	RESOLUTION TR CORP	.@			1	1,680	59.8440	11,370	19,000	7,629		619			0.000	8.311	NA			01/01/1991	10/15/2020
76116E-GU-8	RESOLUTION TR CORP	.@0			1	185,636	59.8440	1,256,136	2,099,000	842,818		68,358			0.000	8.311	NA			01/01/1991	10/15/2020
76116E-GY-0	RESOLUTION TR CORP	.@			1	78	52.3670	524	1,000	352		28			0.000	8.456	NA			01/01/1992	10/15/2022
76116E-GY-0	RESOLUTION TR CORP	.@0			1	71,374	52.3670	478,633	914,000	321,737		25,226			0.000	8.456	NA			01/01/1992	10/15/2022
76116E-HA-1	RESOLUTION TR CORP	.@			1	2,127	49.0890	13,254	27,000	8,954		689			0.000	8.205	NA			03/05/1992	10/15/2023
76116E-HA-1	RESOLUTION TR CORP	.@0			1	123,842	49.0890	771,682	1,572,000	521,351		40,107			0.000	8.205	NA			03/05/1992	10/15/2023
76116E-HB-9	RESOLUTION TR CORP	.@			1	111,468	47.4850	109,215	230,000	119,290		5,335			0.000	4.674	NA			10/06/2008	04/15/2024
76116E-HB-9	RESOLUTION TR CORP	.@0			1	16,018	47.4850	118,712	250,000	76,380		6,083			0.000	8.550	NA			06/13/1991	04/15/2024
76116E-HC-7	RESOLUTION TR CORP	.@			1	1,589	45.9760	10,574	23,000	7,000		541			0.000	8.319	NA			01/01/1992	10/15/2024
76116E-HC-7	RESOLUTION TR CORP	.@0			1	67,501	45.9760	449,186	977,000	297,355		22,983			0.000	8.319	NA			01/01/1992	10/15/2024
76116E-HE-3	RESOLUTION TR CORP	.@			1	427	42.9940	2,580	6,000	1,730		131			0.000	8.000	NA			01/27/1992	10/15/2025
76116E-HE-3	RESOLUTION TR CORP	.@0			1	56,975	42.9940	344,384	801,000	230,961		17,495			0.000	8.000	NA			01/27/1992	10/15/2025
76116E-HF-0	RESOLUTION TR CORP	.@			1	70	41.8070	418	1,000	278		21			0.000	8.020	NA			06/02/1992	04/15/2026
76116E-HF-0	RESOLUTION TR CORP	.@0			1	20,460	41.8070	122,495	293,000	81,389		6,156			0.000	8.020	NA			06/02/1992	04/15/2026
76116E-HJ-2	RESOLUTION TR CORP	.@			1	91,846	38.5830	567,164	1,470,000	364,132		27,476			0.000	8.000	NA			06/02/1992	10/15/2027
76116E-HJ-2	RESOLUTION TR CORP	.@0			1	439,922	38.5830	2,716,601	7,041,000	1,744,117		131,603			0.000	8.000	NA			06/02/1992	10/15/2027
76116E-HM-5	RESOLUTION TR CORP	.@			1	762	35.6990	5,712	16,000	3,317		260			0.000	8.296	NA			10/22/1991	04/15/2029
76116E-HM-5	RESOLUTION TR CORP	.@0			1	80,158	35.6990	601,175	1,684,000	349,130		27,351			0.000	8.296	NA			10/22/1991	04/15/2029
76116E-HN-3	RESOLUTION TR CORP	.@			1	134,700	34.7370	1,014,320	2,920,000	584,994		45,651			0.000	8.270	NA			10/22/1991	10/15/2029
76116E-HN-3	RESOLUTION TR CORP	.@0			1	225,114	34.7370	1,695,166	4,880,000	977,662		76,293			0.000	8.270	NA			10/22/1991	10/15/2029
76116E-HP-8	RESOLUTION TR CORP	.@			1	5,625	33.7770	32,088	95,000	20,753		1,499			0.000	7.640	NA			07/30/1992	04/15/2030
76116E-HP-8	RESOLUTION TR CORP	.@0			1	65,427	33.7770	373,234	1,105,000	241,395		17,438			0.000	7.640	NA			07/30/1992	04/15/2030
76116F-AD-9	RESOLUTION TR CORP	.@			1	3,924,075	61.0360	13,990,130	22,921,000	10,623,926		747,636			0.000	7.430	NA			05/01/1996	07/15/2020
76116F-AD-9	RESOLUTION TR CORP	.@M			1	3,009,525	61.0360	10,729,571	17,579,000	8,147,899		573,391			0.000	7.430	NA			05/01/1996	07/15/2020
76116F-AG-2	RFCO STRIP PRINC	.@			1	5,432,400	59.2490	5,332,383	9,000,000	5,513,393		80,993			0.000	4.490	NA			08/31/2009	01/15/2021
76116E-FF-2	RFCO STRIPS	.@			1	12,233,476	93.5100	12,865,037	13,758,000	12,655,112		343,375			0.000	2.770	NA			10/07/2008	01/15/2013
38373P-AM-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,347,020	98.1080	8,829,720	9,000,000	8,197,235		590,343			0.000	7.600	NA			03/18/1993	04/01/2011
38373P-AR-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	773,890	91.2320	2,965,037	3,250,000	2,513,005		191,192			0.000	8.074	NA			02/06/1995	04/01/2013
38373P-AS-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	724,176	89.0440	2,817,365	3,164,000	2,352,167		178,816			0.000	8.074	NA			02/06/1995	10/01/2013
38373P-AT-0	STATE OF ISRAEL GOVT LOAN TR	.@			1	5,197,631	86.7850	18,492,930	21,309,000	15,407,116		1,131,610			0.000	7.729	NA			07/16/1996	04/01/2014
38373P-AV-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	534,325	82.2350	2,261,449	2,750,000	1,851,760		134,363			0.000	7.600	NA			04/12/1993	04/01/2015
38373P-AW-3	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,654,614	79.7510	10,756,882	13,488,000	8,578,409		649,197			0.000	7.944	NA			03/31/1995	10/01/2015
38373P-AX-1	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,935,620	77.0140	12,122,711	15,741,000	9,675,696		724,731			0.000	7.927	NA			03/31/1995	04/01/2016
38373P-AY-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,546,344	74.6090	6,391,710	8,567,000	5,021,086		382,104			0.000	8.074	NA			02/06/1995	10/01/2016
38373P-BD-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,888,634	63.2950	8,430,274	13,319,000	6,649,754		481,063			0.000	7.650	NA			03/23/1993	04/01/2019
38373P-BE-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,823,637	61.2720	8,160,804	13,319,000	6,410,667		463,199			0.000	7.640	NA			03/23/1993	10/01/2019
38373P-BF-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,408,077	59.3050	6,458,304	10,890,000	5,008,912		365,496			0.000	7.720	NA			03/26/1993	04/01/2020
465139-BE-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,361,181	81.9820	7,973,608	9,726,000	6,432,854		449,695			0.000	7.480	NA			05/31/1996	09/15/2015
465139-BF-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	5,318,630	79.3300	18,245,969	23,000,000	14,590,440		1,031,908			0.000	7.473	NA			07/16/1996	03/15/2016
465139-BG-7	STATE OF ISRAEL GOVT LOAN TR	.@			1	8,470,244	77.0190	31,155,524	40,452,000	25,425,312		1,701,483			0.000	7.030	NA			01/20/1994	09/15/2016
465139-BH-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,668,890	74.8650	27,550,210	36,800,000	22,163,611		1,506,171			0.000	7.165	NA			03/19/1996	03/15/2017
465139-BJ-1	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,167,246	72.3630	32,890,431	45,452,000	25,326,773		1,851,219			0.000	7.714	NA			04/13/1993	09/15/2017
465139-BK-8	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,157,302	70.3030	14,097,138	20,052,000	10,827,688		783,476			0.000	7.604	NA			06/16/1993	03/15/2018
465139-BL-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,564,235	67.9990	15,947,172	23,452,000	12,252,964		880,615			0.000	7.609	NA			06/16/1993	09/15/2018
465139-BM-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,456,509	66.1130	11,339,736	17,152,000	8,609,376		621,168			0.000	7.625	NA			03/18/1993	03/15/2019
465139-BN-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	5,003,809	64.0450	23,345,793	36,452,000	17,532,450		1,273,724			0.000	7.678	NA			06/16/1993	09/15/2019
465139-CA-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	430,957	49.1270	1,308,738	2,664,000	1,050,584		68,964			0.000	6.905	NA			11/12/1996	09/15/2023
465139-CZ-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,238,178	84.3260	14,744,471	17,485,000	11,442,657		895,282			0.000	8.402	NA			09/12/1994	03/15/2015
465139-DB-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,344,550	79.3300	11,899,545	15,000,000	9,769,049		652,417			0.000	7.152	NA			03/29/1996	03/15/2016
465139-DD-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,005,300	74.8650	7,486,470	10,000,000	6,059,969		407,011			0.000	7.075	NA			01/27/1994	03/15/2017
465139-DF-7	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,960,600	70.3030	14,060,580	20,000,000	11,157,517		766,131			0.000	7.240	NA			06/01/1995	03/15/2018
465139-DG-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,231,090	67.9990	26,519,688	39,000,000	21,133,256		1,436,422			0.000	7.161	NA			06/01/1995	09/15/2018
465139-DJ-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,749,516	64.0450	5,675,054	8,861,000	4,540,701		302,301			0.000	7.009	NA			02/21/1996	09/15/2019
465139-EE-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	8,909,673	77.4110	37,351,630	48,251,000	28,706,712		2,165,473			0.000	7.680	NA			03/15/1994	08/15/2016
465139-EF-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,264,718	75.1590	6,013,448	8,001,000	4,477,354		350,535			0.000	8.405	NA			09/12/1994	02/15/2017

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
465139-EG-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	9,836,931	72.7700	35,112,349	48,251,000	27,319,874		1,964,839			0.000	7.655	NA			06/11/1996	08/15/2017
465139-EH-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,975,388	70.5020	34,017,920	48,251,000	25,494,647		1,926,121			0.000	7.671	NA			03/15/1994	02/15/2018
465139-EJ-8	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,680,734	68.2370	32,925,083	48,251,000	24,412,079		1,855,095			0.000	7.671	NA			03/15/1994	08/15/2018
465139-EK-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	559,818	66.5570	1,673,245	2,514,000	1,379,508		87,849			0.000	6.610	NA			01/05/1996	02/15/2019
465139-EN-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	316,626	60.3620	1,358,742	2,251,000	958,201		74,036			0.000	7.579	NA			03/25/1994	08/15/2020
465139-FU-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,511,480	84.6880	15,243,894	18,000,000	11,876,346		926,258			0.000	8.263	NA			01/31/1995	02/15/2015
465139-FW-8	STATE OF ISRAEL GOVT LOAN TR	.@			1	3,576,842	79.7130	15,264,262	19,149,000	11,665,499		907,337			0.000	8.143	NA			01/31/1995	02/15/2016
465139-FX-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,014,093	77.4110	8,145,196	10,522,000	6,282,658		470,460			0.000	7.910	NA			06/19/1995	08/15/2016
465139-FY-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	163,583	75.1590	563,690	750,000	446,842		31,343			0.000	7.495	NA			05/31/1996	02/15/2017
465139-GB-3	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,946,200	68.2370	6,823,710	10,000,000	5,553,205		366,261			0.000	7.472	NA			04/19/1996	08/15/2018
465139-GC-1	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,342,176	66.5570	4,346,179	6,530,000	3,483,505		231,909			0.000	7.008	NA			02/21/1996	02/15/2019
465139-GG-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	845,415	58.6150	2,637,684	4,500,000	2,089,999		139,272			0.000	7.015	NA			11/12/1996	02/15/2021
465139-HS-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	693,911	74.2690	2,406,329	3,240,000	1,899,089		132,765			0.000	7.495	NA			05/31/1996	05/15/2017
465139-JD-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,428,414	51.8130	4,350,696	8,397,000	3,493,290		230,106			0.000	6.930	NA			11/12/1996	11/15/2022
465139-KF-9	STATE OF ISRAEL GOVT LOAN TR	.@			1	4,762,724	79.7130	14,169,801	17,776,000	11,692,583		773,434			0.000	6.960	NA			11/12/1996	02/15/2016
465139-KH-5	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,194,705	75.1590	7,463,259	9,930,000	5,938,588		413,618			0.000	7.384	NA			05/31/1996	02/15/2017
465139-KJ-1	STATE OF ISRAEL GOVT LOAN TR	.@			1	4,354,271	72.7700	14,754,886	20,276,000	11,721,377		813,298			0.000	7.319	NA			03/19/1996	08/15/2017
465139-KK-8	STATE OF ISRAEL GOVT LOAN TR	.@			1	1,909,257	70.5020	6,089,963	8,638,000	4,994,875		325,795			0.000	6.990	NA			02/21/1996	02/15/2018
465139-KL-6	STATE OF ISRAEL GOVT LOAN TR	.@			1	2,702,344	68.2370	7,941,434	11,638,000	6,445,622		426,981			0.000	6.577	NA			01/17/1996	08/15/2018
465139-MC-4	STATE OF ISRAEL GOVT LOAN TR	.@			1	5,577,262	79.7130	18,673,591	23,426,000	15,201,567		1,036,944			0.000	7.354	NA			03/28/1996	02/15/2016
465139-MD-2	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,991,700	77.4110	26,795,852	34,615,000	21,494,966		1,492,520			0.000	7.325	NA			03/28/1996	08/15/2016
465139-ME-0	STATE OF ISRAEL GOVT LOAN TR	.@			1	7,032,415	75.1590	23,761,423	31,615,000	19,026,466		1,309,417			0.000	7.325	NA			03/29/1996	02/15/2017
465139-MN-0	STATE OF ISRAEL GOVT LOAN TR	.@			1	657,545	58.6150	2,051,532	3,500,000	1,625,522		108,323			0.000	7.015	NA			11/12/1996	02/15/2021
465139-HV-8	STATE OF ISREAL GOVT LOAN TR	.@			1	5,904,919	67.5260	25,284,473	37,444,000	18,606,958		1,410,497			0.000	8.000	NA			04/21/1995	11/15/2018
880591-CW-0	TENN VALLEY AUTHORITY				1	58,950,100	111.8930	61,541,095	55,000,000	56,531,605		(430,053)			6.000	5.047	MS	971,667	3,300,000	08/01/2003	03/15/2013
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-KM-1	TSY INFL IX N/B				1	204,229,046	103.3520	206,704,000	200,000,000	206,234,832	2,070,000	(64,214)			1.250	1.238	AO	547,200	636,625	10/26/2009	04/15/2014
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
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS			1	1	7,199,638	100.0000	6,709,821	6,709,821	6,709,821					8.970	7.924	MS	200,624	593,070	10/09/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS				1	3,576,375	120.0000	3,960,000	3,300,000	3,486,211		(12,712)			9.290	8.396	MS	102,190	299,603	10/09/2001	09/01/2020
912810-DZ-8	U S TREAS BDS	.SD			1	2,050,781	136.3130	2,044,695	1,500,000	1,983,959		(53,490)			8.875	3.934	FA	50,284	133,125	09/26/2008	08/15/2017
912810-EG-9	U S TREAS BDS	.SD			1	670,781	141.4690	848,814	600,000	645,702		(2,704)			8.750	7.703	FA	19,830	52,209	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	.SD			1	1,186,531	137.1560	1,474,427	1,075,000	1,147,283		(3,856)			8.125	7.563	FA	32,991	87,344	01/29/1993	08/15/2021
912803-AL-7	U S TREAS STRIP	.@			1	1,137	76.9100	6,153	8,000	4,461		340			0.000	8.080	NA			09/24/1992	05/15/2017
912803-AL-7	U S TREAS STRIP	.@0			1	561,414	76.9100	3,037,945	3,950,000	2,202,747		167,793			0.000	8.080	NA			09/24/1992	05/15/2017
912803-AM-5	U S TREAS STRIP	.@			1	1,594,444	75.6090	15,082,483	19,948,000	10,249,421		857,574			0.000	8.930	NA			09/13/1988	08/15/2017
912803-AM-5	U S TREAS STRIP	.@0			1	654,147	75.6090	6,187,841	8,184,000	4,204,996		351,834			0.000	8.930	NA			09/13/1988	08/15/2017
912803-AP-8	U S TREAS STRIP	.@			1	10,127	70.6410	63,577	90,000	46,043		3,351			0.000	7.700	NA			01/08/1990	11/15/2018
912803-AP-8	U S TREAS STRIP	.@0			1	45,807	70.6410	289,628	410,000	209,057		15,286			0.000	7.739	NA			01/08/1990	11/15/2018
912833-DB-3	U S TREAS STRIP	.@0			1	336,047	97.4170	2,714,038	2,786,000	2,300,203		198,699			0.000	9.240	NA			09/15/1988	02/15/2012
912833-DC-1	U S TREAS STRIP	.@0			1	688,853	96.0970	5,728,342	5,961,000	4,705,238		406,093			0.000	9.230	NA			09/15/1988	08/15/2012
912833-DD-9	U S TREAS STRIP	.@			1	683,323	94.2900	5,697,945	6,043,000	4,570,220		391,274			0.000	9.152	NA			11/27/1989	02/15/2013
912833-DD-9	U S TREAS STRIP	.@0			1	58,370	94.2900	495,965	526,000	397,112		34,203			0.000	9.210	NA			09/15/1988	02/15/2013
912833-DE-7	U S TREAS STRIP	.@			1	753	92.5260	6,477	7,000	5,062		433			0.000	9.150	NA			09/13/1988	08/15/2013
912833-DE-7	U S TREAS STRIP	.@0			1	549,416	92.5260	4,726,228	5,108,000	3,694,174		316,247			0.000	9.150	NA			09/13/1988	08/15/2013
912833-DF-4	U S TREAS STRIP	.@			1	61,425	90.5820	365,951	404,000	293,221		21,939			0.000	7.930	NA			11/27/1989	02/15/2014
912833-DF-4	U S TREAS STRIP	.@0			1	336,511	90.5820	2,713,837	2,996,000	2,086,483		175,374			0.000	8.970	NA			03/17/1989	02/15/2014
912833-DG-2	U S TREAS STRIP	.@			1	17,749	88.6600	107,279	121,000	84,551		6,310			0.000	7.909	NA			11/27/1989	08/15/2014
912833-DG-2	U S TREAS STRIP	.@0			1	376,149	88.6600	2,419,531	2,729,000	1,890,921		144,318			0.000	8.097	NA			11/27/1989	08/15/2014
912833-JY-7	U S TREAS STRIP	.@			1	3,538	97.1100	29,133	30,000	24,215		2,092			0.000	9.240	NA			09/15/1988	05/15/2012
912833-JY-7	U S TREAS STRIP	.@0			1	397,862	97.1100	3,276,491	3,374,000	2,723,423		235,272			0.000	9.240	NA			09/15/1988	05/15/2012
912833-JZ-4	U S TREAS STRIP	.@			1	7,005	95.3930	59,144	62,000	47,846		4,130			0.000	9.230	NA			09/15/1988	11/15/2012
912833-JZ-4	U S TREAS STRIP	.@0			1	335,099	95.3930	2,829,356	2,966,000	2,288,908		197,557			0.000	9.230	NA			09/15/1988	11/15/2012
912833-KA-7	U S TREAS STRIP	.@			1	4,400	93.5280	37,411	40,000	29,583		2,533			0.000	9.150	NA			09/13/1988	05/15/2013
912833-KA-7	U S TREAS STRIP	.@0			1	729,080	93.5280	6,199,036	6,628,000	4,901,875		419,646			0.000	9.150	NA			09/13/1988	05/15/2013
912833-KB-5	U S TREAS STRIP	.@			1	44,897	91.6030	297,710	325,000	236,776		18,588			0.000	8.357	NA			01/08/1990	11/15/2013

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
912833-KB-5	U S TREAS STRIP	@			1	569,323	91.6030	4,294,349	4,688,000	3,364,465		276,140			0.000	8.760	NA			01/08/1990	11/15/2013
912833-KC-3	U S TREAS STRIP	@			1	655,119	89.6640	689,516	769,000	678,573		19,146			0.000	2.882	NA			10/08/2008	05/15/2014
912833-KD-1	U S TREAS STRIP	@			1	12,854	87.6370	78,873	90,000	61,457		4,629			0.000	7.985	NA			01/08/1990	11/15/2014
912833-KD-1	U S TREAS STRIP	@			1	304,096	87.6370	1,849,141	2,110,000	1,444,664		108,093			0.000	7.928	NA			01/08/1990	11/15/2014
912833-KL-3	U S TREAS STRIP	@			1	668	77.6140	6,209	8,000	4,294		359			0.000	8.930	NA			09/13/1988	02/15/2017
912833-KL-3	U S TREAS STRIP	@			1	233,689	77.6140	2,172,416	2,799,000	1,502,324		125,706			0.000	8.930	NA			09/13/1988	02/15/2017
912833-KT-6	U S TREAS STRIP	@			1	82	70.2790	703	1,000	473		38			0.000	8.620	NA			03/17/1989	11/15/2018
912833-KT-6	U S TREAS STRIP	@			1	110,771	70.2790	951,578	1,354,000	640,297		51,835			0.000	8.620	NA			03/17/1989	11/15/2018
912833-KU-3	U S TREAS STRIP	@			1	242	69.3480	2,080	3,000	1,391		112			0.000	8.600	NA			03/17/1989	02/15/2019
912833-KU-3	U S TREAS STRIP	@			1	219,283	69.3480	1,888,346	2,723,000	1,262,878		102,027			0.000	8.600	NA			03/17/1989	02/15/2019
912833-DH-0	U S TREAS STRIP 0.00 02/15/15	@			1	378	86.6770	2,600	3,000	1,960		156			0.000	8.480	NA			03/06/1990	02/15/2015
912833-DH-0	U S TREAS STRIP 0.00 02/15/15	@			1	399,482	86.6770	2,749,394	3,172,000	2,072,834		165,252			0.000	8.480	NA			03/06/1990	02/15/2015
912833-JU-5	U S TREAS STRIP 0.00 05/15/10	@			1	5,084	99.9760	27,993	28,000	27,136		2,199			0.000	8.630	NA			03/06/1990	05/15/2010
912833-JU-5	U S TREAS STRIP 0.00 05/15/10	@			1	1,994,910	99.9760	10,984,363	10,987,000	10,648,033		862,711			0.000	8.630	NA			03/06/1990	05/15/2010
912833-KE-9	U S TREAS STRIP 0.00 05/15/15	@			1	124	85.6280	856	1,000	641		51			0.000	8.720	NA			12/01/1990	05/15/2015
912833-KE-9	U S TREAS STRIP 0.00 05/15/15	@			1	399,776	85.6280	2,760,647	3,224,000	2,066,365		164,246			0.000	8.720	NA			12/01/1990	05/15/2015
912810-FF-0	US TREASURY 5.25 11/15/28	SD			1	5,183,594	108.3590	5,417,950	5,000,000	5,144,222		(4,509)			5.250	5.011	MN	34,081	262,500	12/08/1998	11/15/2028
912810-DW-5	US TREASURY N/B	SD			1	627,188	123.7890	742,734	600,000	612,009		(1,460)			7.250	7.054	MN	5,648	43,500	03/10/1993	05/15/2016
912810-DX-3	US TREASURY N/B	SD			1	6,529,250	126.0230	6,553,196	5,200,000	6,349,271		(143,809)			7.500	3.812	MN	50,635	389,970	09/26/2008	11/15/2016
912810-ED-6	US TREASURY N/B	SD			1	638,040	134.5940	639,322	475,000	622,736		(12,254)			8.125	4.167	FA	14,578	38,594	09/26/2008	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904	134.4060	288,973	215,000	226,972		(686)			7.875	7.140	FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	SD			1	2,582,091	134.4060	3,259,346	2,425,000	2,526,425		(5,806)			7.875	7.349	FA	72,132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1	383,295	129.5470	421,028	325,000	371,180		(2,573)			7.250	5.810	FA	8,900	23,311	01/24/2006	08/15/2022
912828-HY-9	US TREASURY N/B				1	341,956,057	104.1880	335,551,472	322,065,000	338,152,978		(3,803,079)			3.125	1.576	AO	1,705,379	10,064,531	03/10/2009	04/30/2013
912828-HY-9	US TREASURY N/B	M			1	82,771,853	104.1880	81,198,528	77,935,000	81,846,944		(924,909)			3.125	1.569	AO	412,677	2,435,469	03/09/2009	04/30/2013
912828-LB-4	US TREASURY N/B				1	15,018,801	100.1560	15,023,400	15,000,000	15,017,002		(1,799)			1.500	1.455	JJ	104,795		09/21/2009	07/15/2012
912828-LB-4	US TREASURY N/B	LS			1	10,012,534	100.1560	10,015,600	10,000,000	10,011,334		(1,200)			1.500	1.455	JJ	69,863		09/21/2009	07/15/2012
912828-LH-1	US TREASURY N/B				1	252,047,630	100.6480	251,620,000	250,000,000	251,860,085		(187,545)			1.750	1.460	FA	1,666,096		09/29/2009	08/15/2012
912828-LM-0	US TREASURY N/B				1	278,970,318	99.5310	278,776,378	280,090,000	279,075,307		104,989			1.375	1.513	MS	1,139,544		09/23/2009	09/15/2012
912828-LM-0	US TREASURY N/B	C			1	44,706,652	99.5310	44,699,372	44,910,000	44,725,155		18,503			1.375	1.531	MS	182,716		09/22/2009	09/15/2012
912828-LS-7	US TREASURY N/B				1	150,578,630	98.9140	148,371,000	150,000,000	150,562,926		(15,704)			2.375	2.292	AO	605,137		11/10/2009	10/31/2014
0199999. U.S. Governments - Issuer Obligations						2,979,187,450	XXX	3,773,339,557	4,087,343,436	3,541,922,809	4,680,000	53,144,307			XXX	XXX	XXX	19,606,808	25,694,877	XXX	XXX
36209V-6W-9	GOVT NATL MTG ASSN #483385			2	1	554	111.3110	607	545	564		9			7.000	5.812	MON	3	38	08/03/2001	05/15/2029
362076-7M-7	GOVT NATL MTG ASSOC I # 45900			2	1	1,834	110.0400	2,081	1,891	1,884		20			14.000	15.173	MON	22	251	01/01/1987	06/15/2011
362077-VP-1	GOVT NATL MTG ASSOC I # 46522			2	1	568	108.2960	602	556	557		(3)			13.000	12.601	MON	6	68	01/01/1988	04/15/2011
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515			2	1	1,494	110.0400	1,663	1,511	1,509		5			14.000	14.585	MON	18	200	01/01/1988	06/15/2011
362096-M2-2	GOVT NATL MTG ASSOC I #063377			2	1	7,981	109.2890	7,781	7,120	7,230		(266)			10.500	9.301	MON	62	769	05/31/2004	04/15/2013
36214E-DR-3	GOVT NATL MTG ASSOC I #103712			2	1	28	113.7610	31	27	27					13.000	12.808	MON		3	01/01/1988	10/15/2013
36215H-U8-8	GOVT NATL MTG ASSOC I #135707			2	1	1,029	109.0830	905	830	866		(99)			10.000	1.339	MON	7	77	01/01/2003	02/15/2016
36215N-3T-9	GOVT NATL MTG ASSOC I #140410			2	1	1,118	109.1800	1,136	1,040	1,094		(3)			10.000	7.276	MON	9	103	01/01/2003	03/15/2016
362153-NM-6	GOVT NATL MTG ASSOC I #152596			2	1	6,270	110.3370	6,349	5,754	6,229		91			8.000	3.743	MON	38	455	01/01/2005	06/15/2016
362157-XA-2	GOVT NATL MTG ASSOC I #156473			2	1	267	111.1950	264	238	259		2			9.500	5.219	MON	2	22	05/31/2004	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916			2	1	21,515	111.2590	23,040	20,709	21,165		(72)			9.000	8.043	MON	155	1,783	07/24/2000	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332			2	1	1,078	111.2590	1,154	1,038	1,080		10			9.000	8.046	MON	8	93	07/24/2000	10/15/2016
36216V-HR-9	GOVT NATL MTG ASSOC I #175840			2	1	5,016	114.0100	4,788	4,200	5,140		251			10.000	1.968	MON	35	418	01/01/2003	01/15/2020
362164-R8-0	GOVT NATL MTG ASSOC I #183311			2	1	765	111.1950	757	681	706		(41)			9.500	7.648	MON	5	64	05/31/2004	09/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003			2	1	32,643	111.3030	33,186	29,816	31,852		(152)			8.000	4.790	MON	199	2,363	01/01/2005	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627			2	1	2,489	111.6350	2,676	2,397	2,536		48			9.000	8.062	MON	18	196	07/24/2000	03/15/2017
362169-JT-2	GOVT NATL MTG ASSOC I #186674			2	1	7,306	109.0830	7,643	7,006	7,160		(81)			10.000	8.957	MON	58	696	01/01/2003	12/15/2016
362169-TR-5	GOVT NATL MTG ASSOC I #186960			2	1	70,975	108.0280	77,705	71,930	71,147		156			6.500	6.925	MON	390	4,664	02/16/2001	08/15/2029
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816			2	1	15,766	111.6350	16,944	15,178	15,530		(85)			9.000	8.062	MON	114	1,342	07/24/2000	03/15/2017
36217G-W7-8	GOVT NATL MTG ASSOC I #193370			2	1	2,104	113.0420	2,134	1,887	2,091		(7)			9.500	4.697	MON	15	178	03/16/1992	09/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948			2	1	976	113.0420	981	868	985		32			9.500	3.769	MON	7	82	05/31/2004	07/15/2017
36217M-C7-7	GOVT NATL MTG ASSOC I #197294			2	1	3,376	109.8490	3,364	3,062	3,559		247			8.500	1.370	MON	22	258	01/01/2005	01/15/2017
36217W-YC-0	GOVT NATL MTG ASSOC I #206007			2	1	22,134	111.3030	22,502	20,217	21,235		(443)			8.000	5.690	MON	135	1,604	01/01/2005	06/15/2017

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 (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
362171-K6-6	GOVT NATL MTG ASSOC I #209217			2	1	33,482	111.3030	34,039	30,582	32,512		(320)			8.000	4.864	MON	204	2,422	01/01/2005	03/15/2017
362171-UB-4	GOVT NATL MTG ASSOC I #209478			2	1	38,907	111.3030	39,554	35,537	36,644		(1,554)			8.000	6.547	MON	237	2,820	01/01/2005	06/15/2017
362172-CW-6	GOVT NATL MTG ASSOC I #209885			2	1	15,604	111.5100	17,542	15,731	15,622		(12)			8.500	8.838	MON	111	1,326	01/01/2003	02/15/2017
362172-DF-2	GOVT NATL MTG ASSOC I #209902			2	1	11,154	111.3030	11,340	10,188	10,499		(452)			8.000	6.517	MON	68	808	01/01/2005	05/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435			2	1	25,223	111.3030	25,643	23,039	24,646		(75)			8.000	4.613	MON	154	1,824	01/01/2005	05/15/2017
36218E-B5-9	GOVT NATL MTG ASSOC I #219760			2	1	20,260	111.3030	20,597	18,506	19,386		(462)			8.000	5.041	MON	123	1,433	01/01/2005	05/15/2017
36218F-NG-9	GOVT NATL MTG ASSOC I #220991			2	1	8,703	113.0420	8,500	7,520	8,226		(536)			9.500	5.347	MON	60	709	03/16/1992	12/15/2017
36218L-M9-3	GOVT NATL MTG ASSOC I #225484			2	1	12,017	114.2090	11,790	10,323	11,030		(1,054)			9.500	6.418	MON	82	973	03/16/1992	11/15/2018
36218P-LY-0	GOVT NATL MTG ASSOC I #228143			2	1	2,177	111.5100	2,374	2,129	2,165		9			8.500	7.635	MON	15	179	06/15/2000	08/15/2017
36218R-H9-6	GOVT NATL MTG ASSOC I #229856			2	1	2,209	114.7140	2,426	2,115	2,265		(24)			9.500	6.666	MON	17	200	03/16/1992	09/15/2019
36218R-N6-5	GOVT NATL MTG ASSOC I #230013			2	1	18,843	111.5100	19,062	17,094	17,662		(767)			8.500	6.923	MON	121	1,443	01/01/2005	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054			2	1	2,597	114.3570	2,714	2,373	3,016		441			8.000	(0.251)	MON	16	189	01/01/2005	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704			2	1	20,052	114.0920	20,786	18,219	18,741		(1,103)			8.500	7.337	MON	129	1,541	01/01/2005	06/15/2020
36219H-R5-4	GOVT NATL MTG ASSOC I #249908			2	1	910	113.4750	981	864	903		(2)			10.000	8.718	MON	7	86	07/24/2000	08/15/2018
36219N-ND-8	GOVT NATL MTG ASSOC I #254288			2	1	1,080	114.2090	1,096	960	1,023		(38)			9.500	6.427	MON	8	87	05/31/2004	08/15/2018
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340			2	1	5,895	114.8470	6,161	5,365	5,515		(335)			8.500	7.425	MON	38	454	01/01/2005	11/15/2022
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391			2	1	37,997	114.8290	39,902	34,749	36,891		(812)			8.000	5.808	MON	232	2,770	01/01/2005	04/15/2023
36219T-CP-0	GOVT NATL MTG ASSOC I #258478			2	1	12,921	113.4750	11,533	10,163	10,560		(1,792)			10.000	7.901	MON	85	1,011	01/01/2003	06/15/2018
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854			2	1	13,416	114.7140	14,723	12,835	12,983		(216)			9.500	8.438	MON	102	1,211	07/24/2000	02/15/2019
362191-PL-6	GOVT NATL MTG ASSOC I #264227			2	1	22,987	112.5650	26,869	23,870	22,800		(102)			7.500	9.293	MON	149	1,702	03/30/1995	09/15/2023
362196-Y8-4	GOVT NATL MTG ASSOC I #269035			2	1	3,075	114.2090	3,376	2,956	3,127		56			9.500	6.965	MON	23	279	03/16/1992	12/15/2018
362196-ZF-7	GOVT NATL MTG ASSOC I #269042			2	1	241	113.4750	244	215	235					10.000	5.964	MON	2	22	05/31/2004	12/15/2018
36220J-HM-1	GOVT NATL MTG ASSOC I #279336			2	1	7,505	114.7140	7,427	6,475	7,145		(206)			9.500	5.271	MON	51	611	03/16/1992	08/15/2019
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572			2	1	49,812	113.4000	45,689	40,290	49,990		2,097			9.000	0.695	MON	302	3,600	01/01/2003	12/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			2	1	405	112.5650	457	406	405					7.500	7.604	MON	3	31	07/24/2000	01/15/2023
36220X-CN-3	GOVT NATL MTG ASSOC I #290877			2	1	2,043	114.8850	2,425	2,111	1,760		(294)			9.500	18.164	MON	17	200	01/01/2003	07/15/2020
362200-BM-8	GOVT NATL MTG ASSOC I #292644			2	1	6,429	114.5840	6,697	5,845	6,321		(41)			8.500	5.550	MON	41	495	01/01/2005	04/15/2021
362200-J3-2	GOVT NATL MTG ASSOC I #292882			2	1	410	114.8850	479	417	408		(3)			9.500	10.427	MON	3	40	01/01/2003	08/15/2020
362204-Z6-9	GOVT NATL MTG ASSOC I #296965			2	1	28,684	110.7490	29,734	26,848	28,494		(10)			7.000	4.917	MON	157	1,869	01/01/2005	10/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233			2	1	7,395	114.8850	8,129	7,076	7,543		117			9.500	8.475	MON	56	670	07/24/2000	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141			2	1	7,354	115.2290	8,112	7,040	7,320		37			9.500	8.492	MON	56	666	07/24/2000	04/15/2021
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664			2	1	2,475	114.8290	2,599	2,263	2,636		182			8.000	3.066	MON	15	134	01/01/2005	03/15/2023
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737			2	1	61,382	114.8470	64,149	55,856	57,966		(2,940)			8.500	7.036	MON	396	4,731	01/01/2005	01/15/2022
36224A-RK-9	GOVT NATL MTG ASSOC I #322790			2	1	6,810	114.8470	7,608	6,624	6,745		(15)			8.500	7.898	MON	47	558	07/24/2000	03/15/2022
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831			2	1	1,787	114.5810	1,959	1,710	1,804		28			8.000	6.082	MON	11	136	08/07/1992	10/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992			2	1	9,901	114.8290	10,398	9,055	9,382		(439)			8.000	5.936	MON	60	715	01/01/2005	02/15/2023
36224J-BK-7	GOVT NATL MTG ASSOC I #329542			2	1	21,393	114.5810	22,401	19,551	20,947		(268)			8.000	5.622	MON	130	1,558	01/01/2005	07/15/2022
36224J-2K-7	GOVT NATL MTG ASSOC I #330278			2	1	9,917	112.5650	10,323	9,171	10,627		773			7.500	2.593	MON	57	685	01/01/2005	08/15/2023
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543			2	1	6,137	114.5810	6,426	5,608	5,982		(108)			8.000	5.660	MON	37	447	01/01/2005	10/15/2022
36224N-3N-1	GOVT NATL MTG ASSOC I #333905			2	1	1,030	114.5810	1,128	985	1,045		5			8.000	5.807	MON	7	78	08/07/1992	08/15/2022
36224N-4F-7	GOVT NATL MTG ASSOC I #333922			2	1	4,667	114.5810	4,887	4,265	4,546		(86)			8.000	5.664	MON	28	340	01/01/2005	09/15/2022
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646			2	1	18,968	114.8290	19,919	17,346	18,679		(136)			8.000	5.441	MON	116	1,375	01/01/2005	03/15/2023
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647			2	1	4,383	114.8290	4,603	4,008	4,419		72			8.000	4.352	MON	27	292	01/01/2005	03/15/2023
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686			2	1	56,944	114.8290	59,798	52,076	55,913		(521)			8.000	5.778	MON	347	3,961	01/01/2005	05/15/2023
36224S-YF-3	GOVT NATL MTG ASSOC I #337410			2	1	6,405	112.5650	7,227	6,420	6,401		(6)			7.500	7.604	MON	40	445	07/24/2000	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481			2	1	26,344	114.8290	27,665	24,092	25,869		(251)			8.000	5.580	MON	161	1,889	01/01/2005	03/15/2023
36224V-7K-5	GOVT NATL MTG ASSOC I #340298			2	1	580	110.7490	632	571	585		5			7.000	6.129	MON	3	38	08/03/2001	02/15/2023
36224W-GP-2	GOVT NATL MTG ASSOC I #340506			2	1	2,460	112.5650	2,776	2,466	2,462		1			7.500	7.604	MON	15	179	07/24/2000	04/15/2023
36203C-KB-7	GOVT NATL MTG ASSOC I #345090			2	1	467,574	110.7610	577,146	521,076	448,444		(8,332)			7.000	12.182	MON	3,040	35,783	01/13/1995	11/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			2	1	7,361	110.7490	8,125	7,336	7,360		2			7.000	6.884	MON	43	510	01/01/2003	06/15/2023
36203M-L7-3	GOVT NATL MTG ASSOC I #353250			2	1	5,789	107.7150	5,703	5,294	5,615		(129)			8.000	2.137	MON	35	410	01/01/2005	04/15/2023
36203N-3U-0	GOVT NATL MTG ASSOC I #354611			2	1	34,561	110.7490	39,815	35,951	34,401		(283)			7.000	8.464	MON	210	2,495	01/01/2005	07/15/2023
36203N-5U-8	GOVT NATL MTG ASSOC I #354659			2	1	8,625	114.8290	9,058	7,888	8,888		321			8.000	4.179	MON	53	617	01/01/2005	09/15/2023
36203N-6W-3	GOVT NATL MTG ASSOC I #354685			2	1	273,363	110.7490	337,206	304,477	272,520		(727)			7.000	10.701	MON	1,776	21,041	12/19/1994	11/15/2023
36203P-AV-5	GOVT NATL MTG ASSOC I #354720			2	1	176,827	110.9180	192,524	173,574	177,655		1,123			7.000	6.287	MON	1,013	12,011	02/13/1998	01/15/2024
36203P-BA-0	GOVT NATL MTG ASSOC I #354733			2	1	139,816	107.1590	152,176	142,010	139,628		(173)			6.500	7.065	MON	769	9,058	07/31/1997	01/15/2024

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
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			2	1	236,853	110.9180	292,208	263,445	235,442		(1,583)			7.000	10.688	MON	1,537	17,968	12/19/1994	02/15/2024
36203S-TE-7	GOVT NATL MTG ASSOC I #357949			2	1	31,934	110.7490	33,103	29,890	32,130		385			7.000	4.498	MON	174	2,008	01/01/2005	10/15/2023
36203T-P6-6	GOVT NATL MTG ASSOC I #358745			2	1	15,411	114.8290	16,183	14,093	15,506		206			8.000	4.854	MON	94	1,097	01/01/2005	09/15/2023
36203X-G6-7	GOVT NATL MTG ASSOC I #362121			2	1	257,530	112.5650	301,142	267,528	254,287		(5,084)			7.500	9.324	MON	1,672	19,929	03/30/1995	10/15/2023
36203X-JV-9	GOVT NATL MTG ASSOC I #362176			2	1	229,110	112.6980	250,119	221,938	229,770		2,238			7.500	6.350	MON	1,387	16,560	02/18/1998	01/15/2024
36204C-QH-7	GOVT NATL MTG ASSOC I #365956			2	1	47,107	110.7490	48,831	44,092	46,166		(676)			7.000	5.019	MON	257	3,077	01/01/2005	10/15/2023
36204D-AC-3	GOVT NATL MTG ASSOC I #366403			2	1	256,179	107.1590	278,959	260,323	256,272		104			6.500	7.046	MON	1,410	16,484	07/31/1997	01/15/2024
36204D-GR-4	GOVT NATL MTG ASSOC I #366608			2	1	11,291	110.9180	13,895	12,527	9,284		(2,096)			7.000	18.772	MON	73	874	01/01/2005	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			2	1	26,250	115.2390	29,474	25,577	26,438		260			8.500	7.955	MON	181	2,084	07/24/2000	09/15/2024
36204H-MN-7	GOVT NATL MTG ASSOC I #370365			2	1	236,986	112.5650	291,714	259,152	228,652		(6,020)			7.500	11.591	MON	1,620	18,897	12/29/1994	10/15/2023
36204H-6E-5	GOVT NATL MTG ASSOC I #370869			2	1	57,548	110.7490	59,654	53,864	57,097		(90)			7.000	5.063	MON	314	3,709	01/01/2005	10/15/2023
36204J-DK-9	GOVT NATL MTG ASSOC I #371006			2	1	57,353	110.9180	62,492	56,341	57,309		97			7.000	6.437	MON	329	3,882	02/13/1998	01/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			2	1	196,536	110.9180	237,111	213,772	196,623		(1,221)			7.000	9.781	MON	1,247	14,750	07/08/1994	04/15/2024
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400			2	1	224,460	107.1590	246,132	229,690	223,708		(1,374)			6.500	7.365	MON	1,244	14,679	07/17/1997	02/15/2024
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662			2	1	10,150	107.1590	10,700	9,985	10,085		(45)			6.500	6.118	MON	54	645	01/01/2005	02/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			2	1	7,754	115.5440	8,736	7,561	7,793		68			8.500	7.985	MON	54	641	07/24/2000	08/15/2026
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695			2	1	4,979	112.4240	5,577	4,961	5,003		13			7.500	7.240	MON	31	368	09/16/1999	02/15/2026
36204U-SE-2	GOVT NATL MTG ASSOC I #380417			2	1	276,284	110.9180	300,720	271,119	276,473		390			7.000	6.346	MON	1,582	18,530	02/13/1998	01/15/2024
36204X-WC-5	GOVT NATL MTG ASSOC I #383243			2	1	6,332	110.9180	7,823	7,053	6,419		(63)			7.000	10.440	MON	41	448	12/19/1994	05/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671			2	1	41,402	115.1830	46,115	40,036	42,213		726			9.000	8.281	MON	300	3,595	07/24/2000	02/15/2025
36205E-K3-9	GOVT NATL MTG ASSOC I #388314			2	1	517,835	107.1590	563,735	526,075	517,469		(1,837)			6.500	7.060	MON	2,850	33,634	07/31/1997	02/15/2024
36205J-U3-7	GOVT NATL MTG ASSOC I #392202			2	1	2,164	107.1590	2,280	2,128	2,198		38			6.500	5.466	MON	12	138	01/01/2005	05/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			2	1	8,899	115.1830	9,912	8,605	9,168		222			9.000	8.280	MON	65	762	07/24/2000	01/15/2025
36205M-PA-0	GOVT NATL MTG ASSOC I #394717			2	1	1,105	115.8660	1,252	1,080	1,113		14			8.500	7.425	MON	8	91	06/15/2000	03/15/2030
36205R-T9-8	GOVT NATL MTG ASSOC I #398476			2	1	34,993	107.4810	37,611	34,993	35,001		221			6.500	6.493	MON	190	2,238	08/17/1998	03/15/2026
36205S-BB-0	GOVT NATL MTG ASSOC I #398834			2	1	6,339	115.5440	7,142	6,182	6,462		108			8.500	7.985	MON	44	525	07/24/2000	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954			2	1	19,667	115.0290	21,869	19,012	20,119		418			9.000	8.269	MON	143	1,707	07/24/2000	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081			2	1	32,728	115.3830	34,326	29,749	31,890		(665)			8.500	5.875	MON	211	2,462	05/31/2004	04/15/2025
36206A-QK-2	GOVT NATL MTG ASSOC I #405558			2	1	12,637	112.4240	14,155	12,590	12,713		35			7.500	7.211	MON	79	936	09/16/1999	01/15/2026
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	50,198	114.6090	52,527	45,832	51,889		1,962			8.000	4.132	MON	306	3,639	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			2	1	1,070	111.3520	1,126	1,011	1,106		38			7.000	4.133	MON	6	71	05/31/2004	11/15/2030
36206N-E3-5	GOVT NATL MTG ASSOC I #416054			2	1	19,754	112.4240	22,125	19,680	19,794		14			7.500	7.303	MON	123	1,472	09/16/1999	01/15/2026
36206T-KY-7	GOVT NATL MTG ASSOC I #420711			2	1	442	112.4240	495	440	445		2			7.500	7.217	MON	3	33	09/16/1999	02/15/2026
36206U-HB-8	GOVT NATL MTG ASSOC I #421526			2	1	30,896	114.8110	35,033	30,514	31,205		306			8.000	7.776	MON	203	2,436	07/24/2000	01/15/2027
36206V-KT-3	GOVT NATL MTG ASSOC I #422506			2	1	27,059	107.4810	29,083	27,059	27,064		172			6.500	6.494	MON	147	1,738	08/17/1998	03/15/2026
36206V-TC-1	GOVT NATL MTG ASSOC I #422747			2	1	626	112.4240	701	624	630		2			7.500	7.191	MON	4	47	09/16/1999	05/15/2026
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			2	1	18,262	114.7200	20,673	18,021	18,633		254			8.000	7.754	MON	120	1,439	07/24/2000	06/15/2026
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913			2	1	6,837	114.7200	7,740	6,747	6,915		69			8.000	7.754	MON	45	539	07/24/2000	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927			2	1	5,818	114.7200	6,586	5,741	5,912		75			8.000	7.754	MON	38	458	07/24/2000	06/15/2026
36206W-B2-0	GOVT NATL MTG ASSOC I #423157			2	1	4,187	112.6210	4,570	4,057	4,360		172			7.500	4.979	MON	25	304	08/03/2001	10/15/2029
36206W-NP-6	GOVT NATL MTG ASSOC I #423498			2	1	32,198	107.4810	34,607	32,198	32,204		189			6.500	6.494	MON	174	2,086	08/17/1998	02/15/2026
36206W-7M-1	GOVT NATL MTG ASSOC I #424000			2	1	3,145	111.1020	3,481	3,133	3,161		7			7.500	7.212	MON	20	234	09/16/1999	09/15/2026
36206X-6F-5	GOVT NATL MTG ASSOC I #424870			2	1	21,376	111.1040	24,257	21,833	21,326		66			7.000	7.890	MON	127	1,525	12/03/1999	11/15/2027
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776			2	1	5,771	112.4240	6,464	5,750	5,802		8			7.500	7.199	MON	36	430	09/16/1999	09/15/2026
36207A-K6-8	GOVT NATL MTG ASSOC I #426117			2	1	1,455	112.4240	1,629	1,449	1,462		3			7.500	7.225	MON	9	105	09/16/1999	06/15/2026
36207A-LG-5	GOVT NATL MTG ASSOC I #426127			2	1	5,761	112.4240	6,453	5,740	5,789		15			7.500	7.231	MON	36	429	09/16/1999	07/15/2026
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424			2	1	18,173	112.4240	20,355	18,105	18,261		41			7.500	7.224	MON	113	1,327	09/16/1999	04/15/2026
36207J-VR-1	GOVT NATL MTG ASSOC I #433624			2	1	47,345	108.0280	53,451	49,479	47,031		(641)			6.500	7.941	MON	268	3,042	06/23/1999	02/15/2028
36207J-YS-6	GOVT NATL MTG ASSOC I #433721			2	1	47,063	107.6260	48,762	45,307	45,556		(505)			7.500	6.536	MON	283	3,513	04/16/1999	04/15/2013
36207J-5P-4	GOVT NATL MTG ASSOC I #433854			2	1	73,869	107.6260	76,537	71,114	71,456		(869)			7.500	6.552	MON	444	5,503	04/16/1999	06/15/2013
36207J-7J-6	GOVT NATL MTG ASSOC I #433897			2	1	22,190	107.6260	22,991	21,362	21,487		(240)			7.500	6.561	MON	134	1,648	04/16/1999	07/15/2013
36207K-HU-7	GOVT NATL MTG ASSOC I #434143			2	1	11,132	106.8280	11,899	11,138	11,131		(2)			6.000	6.023	MON	56	648	02/15/2002	01/15/2029
36207K-RX-0	GOVT NATL MTG ASSOC I #434402			2	1	44,417	106.8280	47,476	44,442	44,411		(9)			6.000	6.022	MON	222	2,658	02/15/2002	06/15/2029
36207K-TU-4	GOVT NATL MTG ASSOC I #434463			2	1	1,683	112.6210	1,857	1,649	1,714		32			7.500	6.232	MON	10	119	01/24/2001	07/15/2029
36207L-BK-3	GOVT NATL MTG ASSOC I #434842			2	1	3,195	111.3520	3,478	3,123	3,226		31			7.000	5.695	MON	18	208	08/15/2001	08/15/2030
36207L-W9-5	GOVT NATL MTG ASSOC I #435472			2	1	36,224	115.5440	40,814	35,323	38,236		1,370			8.500	7.985	MON	250	2,997	07/24/2000	07/15/2026

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
36207M-RP-3	GOVT NATL MTG ASSOC I #436194			2	1	18,303	108.0280	19,772	18,303	18,305		104			6.500	6.497	MON	99	1,138	08/17/1998	02/15/2028
36207N-4P-6	GOVT NATL MTG ASSOC I #437430			2	1	12,560	111.1040	14,253	12,829	12,509		(76)			7.000	7.871	MON	75	843	12/03/1999	11/15/2027
36207N-6M-1	GOVT NATL MTG ASSOC I #437476			2	1	904	108.0280	989	916	898		(6)			6.500	7.262	MON	5	59	02/16/2001	03/15/2029
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754			2	1	73,273	111.2620	79,633	71,573	73,080		272			7.000	6.370	MON	418	4,997	01/14/1999	10/15/2028
36207U-BG-2	GOVT NATL MTG ASSOC I #442039			2	1	3,362	112.4240	3,766	3,350	3,377		4			7.500	7.221	MON	21	248	09/16/1999	10/15/2026
36207V-6C-5	GOVT NATL MTG ASSOC I #443767			2	1	216,974	111.1040	240,313	216,295	216,856		(88)			7.000	6.894	MON	1,262	15,097	01/01/2005	12/15/2027
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487			2	1	28,646	111.1040	32,508	29,259	28,415		(292)			7.000	7.820	MON	171	2,009	12/03/1999	10/15/2027
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882			2	1	28,888	108.0280	31,627	29,277	28,765		(175)			6.500	6.994	MON	159	1,866	02/16/2001	04/15/2029
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964			2	1	22,722	106.8280	24,286	22,734	22,717		(6)			6.000	6.023	MON	114	1,360	02/15/2002	01/15/2029
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349			2	1	102,845	112.5020	113,344	100,749	103,871		797			7.500	6.406	MON	630	7,542	10/16/1997	09/15/2027
36208D-MD-4	GOVT NATL MTG ASSOC I #447756			2	1	3,993	112.5020	4,475	3,978	4,016		11			7.500	7.196	MON	25	298	09/16/1999	07/15/2027
36208D-NL-5	GOVT NATL MTG ASSOC I #447795			2	1	29,785	107.6260	30,860	28,674	28,754		(317)			7.500	6.544	MON	179	2,254	04/16/1999	05/15/2013
36208E-TY-9	GOVT NATL MTG ASSOC I #448867			2	1	40,310	111.1040	45,744	41,172	40,229		(239)			7.000	7.727	MON	240	2,875	12/03/1999	10/15/2027
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042			2	1	6,186	115.7340	7,002	6,050	6,150		(31)			8.500	7.685	MON	43	514	06/15/2000	06/15/2028
36208F-J7-6	GOVT NATL MTG ASSOC I #449486			2	1	168,220	111.1040	183,742	165,378	168,180		696			7.000	6.513	MON	965	11,479	04/20/1999	11/15/2027
36208F-ME-7	GOVT NATL MTG ASSOC I #449557			2	1	42,536	107.6260	44,072	40,949	41,123		(615)			7.500	6.552	MON	256	3,203	04/16/1999	06/15/2013
36208G-H2-7	GOVT NATL MTG ASSOC I #450349			2	1	136,082	111.2620	148,848	133,782	136,351		948			7.000	6.476	MON	780	9,074	04/20/1999	06/15/2028
36208H-LA-2	GOVT NATL MTG ASSOC I #451321			2	1	27,304	112.5020	29,947	26,619	27,514		219			7.500	6.499	MON	166	1,938	01/01/2005	07/15/2027
36208H-LB-0	GOVT NATL MTG ASSOC I #451322			2	1	4,448	112.5020	4,986	4,432	4,473		8			7.500	7.180	MON	28	332	09/16/1999	07/15/2027
36208H-R5-7	GOVT NATL MTG ASSOC I #451508			2	1	24,684	115.6480	27,918	24,141	24,697		(126)			8.500	7.327	MON	171	2,048	06/15/2000	10/15/2027
36208L-AV-9	GOVT NATL MTG ASSOC I #453720			2	1	67,045	111.1040	76,083	68,479	67,057		(370)			7.000	7.563	MON	399	4,718	12/03/1999	10/15/2027
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044			2	1	3,355	111.2620	3,649	3,279	3,429		74			7.000	5.673	MON	19	224	08/15/2001	04/15/2028
36208L-SE-8	GOVT NATL MTG ASSOC I #454217			2	1	31,924	108.0280	35,077	32,470	31,885		(123)			6.500	7.029	MON	176	2,058	05/14/1999	10/15/2028
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361			2	1	14,359	111.1040	16,719	15,048	14,195		(249)			7.000	8.904	MON	88	1,042	01/28/2000	12/15/2027
36208N-JX-2	GOVT NATL MTG ASSOC I #455778			2	1	1,780	112.5020	1,995	1,773	1,790		2			7.500	7.144	MON	11	133	09/16/1999	09/15/2027
36208P-NW-4	GOVT NATL MTG ASSOC I #456805			2	1	67,830	108.0280	76,578	70,887	67,859		(406)			6.500	7.980	MON	384	4,576	06/23/1999	04/15/2028
36208P-S2-5	GOVT NATL MTG ASSOC I #456937			2	1	11,451	107.6260	11,864	11,023	11,088		(136)			7.500	6.549	MON	69	879	04/16/1999	05/15/2013
36208P-7M-4	GOVT NATL MTG ASSOC I #457300			2	1	152,084	108.0280	172,884	160,036	150,201		(2,368)			6.500	8.503	MON	867	10,380	07/12/2000	02/15/2028
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015			2	1	1,948	108.0280	2,133	1,974	1,936		(14)			6.500	7.136	MON	11	128	02/16/2001	02/15/2029
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052			2	1	24,369	106.8280	26,048	24,383	24,363		(7)			6.000	6.029	MON	122	1,379	02/15/2002	02/15/2029
36208R-FN-9	GOVT NATL MTG ASSOC I #458373			2	1	4,995	107.6260	5,183	4,816	4,915		9			7.500	5.780	MON	30	354	04/16/1999	01/15/2013
36208R-U8-5	GOVT NATL MTG ASSOC I #458807			2	1	68,132	108.0280	76,919	71,202	68,223		(424)			6.500	7.891	MON	386	4,617	06/23/1999	02/15/2028
36208R-YY-4	GOVT NATL MTG ASSOC I #458927			2	1	459	111.2620	489	439	492		34			7.000	2.121	MON	3	30	07/18/2002	09/15/2028
36208T-CP-3	GOVT NATL MTG ASSOC I #460078			2	1	44,540	107.6260	46,148	42,878	43,102		(713)			7.500	6.544	MON	268	3,322	04/16/1999	05/15/2013
36208T-R3-6	GOVT NATL MTG ASSOC I #460506			2	1	25,886	106.8280	27,668	25,900	25,885		(1)			6.000	6.023	MON	130	1,431	02/15/2002	01/15/2029
36208V-QV-0	GOVT NATL MTG ASSOC I #462268			2	1	1,165	111.1040	1,322	1,190	1,159		(4)			7.000	7.944	MON	7	83	12/03/1999	11/15/2027
36208V-TU-9	GOVT NATL MTG ASSOC I #462363			2	1	27,287	111.1040	29,613	26,654	27,362		190			7.000	6.210	MON	155	1,849	01/14/1999	11/15/2027
36208V-UH-6	GOVT NATL MTG ASSOC I #462384			2	1	2,661	111.1040	3,020	2,718	2,645		(18)			7.000	7.867	MON	16	185	12/03/1999	11/15/2027
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496			2	1	640	111.2620	696	626	657		16			7.000	5.228	MON	4	44	08/15/2001	01/15/2028
36208X-GV-7	GOVT NATL MTG ASSOC I #463812			2	1	56,781	108.0280	61,339	56,781	56,800		319			6.500	6.489	MON	308	3,541	08/17/1998	04/15/2028
36208X-TY-7	GOVT NATL MTG ASSOC I #464167			2	1	15,209	108.0280	16,201	14,997	15,242		46			6.500	5.938	MON	81	972	01/01/2005	09/15/2028
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593			2	1	83,086	106.8280	88,807	83,131	83,078		(13)			6.000	6.023	MON	416	4,913	02/15/2002	02/15/2029
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017			2	1	4,574	108.2110	5,016	4,635	4,538		(26)			6.500	7.288	MON	25	300	02/16/2001	03/15/2029
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275			2	1	24,256	108.0280	26,556	24,582	23,891		(350)			6.500	7.181	MON	133	1,547	02/16/2001	04/15/2029
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375			2	1	11,742	106.8280	12,550	11,748	11,740		(2)			6.000	6.025	MON	59	675	02/15/2002	01/15/2029
36209A-EE-6	GOVT NATL MTG ASSOC I #465533			2	1	22,062	108.0280	23,494	21,748	22,129		86			6.500	5.946	MON	118	1,397	01/01/2005	06/15/2028
36209B-C9-7	GOVT NATL MTG ASSOC I #466396			2	1	48,112	108.0280	52,862	48,934	48,137		(120)			6.500	7.002	MON	265	3,122	05/14/1999	10/15/2028
36209C-RS-7	GOVT NATL MTG ASSOC I #467697			2	1	3,021	111.2620	3,285	2,953	3,105		86			7.000	5.550	MON	17	201	08/15/2001	03/15/2028
36209C-5K-8	GOVT NATL MTG ASSOC I #468050			2	1	137,159	108.0280	155,918	144,331	134,795		(2,208)			6.500	8.682	MON	782	9,358	07/12/2000	07/15/2028
36209C-6T-8	GOVT NATL MTG ASSOC I #468082			2	1	37,390	108.0280	41,082	38,029	37,390		(143)			6.500	6.989	MON	206	2,385	05/14/1999	07/15/2028
36209D-B8-6	GOVT NATL MTG ASSOC I #468163			2	1	117,197	111.2620	128,705	115,678	117,088		266			7.000	6.598	MON	675	8,074	07/09/1998	08/15/2028
36209E-WG-3	GOVT NATL MTG ASSOC I #469647			2	1	38,618	108.0280	42,431	39,278	38,574		(161)			6.500	7.003	MON	213	2,482	05/14/1999	10/15/2028
36209E-6U-1	GOVT NATL MTG ASSOC I #469883			2	1	2,500	108.0280	2,737	2,534	2,492		(9)			6.500	7.172	MON	14	158	02/16/2001	01/15/2029
36209F-A2-5	GOVT NATL MTG ASSOC I #469925			2	1	21,198	112.6210	23,391	20,770	21,510		255			7.500	6.209	MON	130	1,555	01/24/2001	01/15/2029
36209F-CV-9	GOVT NATL MTG ASSOC I #469984			2	1	17,235	106.8280	19,006	17,791	17,418		(69)			6.000	6.594	MON	89	1,054	05/17/2001	02/15/2029
36209F-DS-5	GOVT NATL MTG ASSOC I #470013			2	1	25,055	111.3110	27,256	24,487	25,700		595			7.000	5.418	MON	143	1,711	08/15/2001	02/15/2029

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
36209F-E8-8	GOVT NATL MTG ASSOC I #470059			2	1	805	111.3110	882	792	815		10			7.000	6.056	MON	5	54	08/03/2001	02/15/2029
36209F-LS-6	GOVT NATL MTG ASSOC I #470237			2	1	1,873	108.0280	2,050	1,898	1,865		(5)			6.500	7.161	MON	10	122	02/16/2001	04/15/2029
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			2	1	1,473	111.3110	1,549	1,392	1,546		76			7.000	3.096	MON	8	92	05/31/2004	04/15/2029
36209F-N4-7	GOVT NATL MTG ASSOC I #470311			2	1	20,927	108.0280	22,912	21,209	20,805		(103)			6.500	7.165	MON	115	1,341	02/16/2001	05/15/2029
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517			2	1	16,026	112.6210	17,683	15,702	16,275		226			7.500	6.240	MON	98	1,076	01/24/2001	06/15/2029
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658			2	1	1,516	111.3110	1,649	1,482	1,551		31			7.000	5.147	MON	9	103	08/15/2001	07/15/2029
36209J-MC-2	GOVT NATL MTG ASSOC I #472955			2	1	25,105	111.3110	27,311	24,536	25,648		538			7.000	5.553	MON	143	1,699	08/15/2001	11/15/2029
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232			2	1	20,958	107.6260	21,747	20,206	20,275		(272)			7.500	6.580	MON	126	1,570	04/16/1999	04/15/2013
36209L-3H-7	GOVT NATL MTG ASSOC I #475200			2	1	58,374	111.2620	63,426	57,007	58,305		324			7.000	6.304	MON	333	3,983	01/29/1999	07/15/2028
36209M-EK-6	GOVT NATL MTG ASSOC I #475438			2	1	3,771	107.6260	3,913	3,635	3,660		(48)			7.500	6.596	MON	23	281	04/16/1999	06/15/2013
36209M-JF-2	GOVT NATL MTG ASSOC I #475562			2	1	70,438	108.0280	79,522	73,613	70,484		(507)			6.500	7.884	MON	399	4,696	06/23/1999	09/15/2028
36209M-K3-7	GOVT NATL MTG ASSOC I #475614			2	1	11,548	108.0280	12,689	11,746	11,541		(38)			6.500	7.036	MON	64	762	05/14/1999	10/15/2028
36209M-3X-0	GOVT NATL MTG ASSOC I #476114			2	1	38,962	108.0280	42,809	39,628	38,983		(24)			6.500	7.044	MON	215	2,516	05/14/1999	07/15/2028
36209M-4L-5	GOVT NATL MTG ASSOC I #476127			2	1	114,444	111.2620	124,378	111,789	113,962		311			7.000	6.380	MON	652	7,791	01/14/1999	12/15/2028
36209N-DX-7	GOVT NATL MTG ASSOC I #476318			2	1	30,525	111.2620	33,167	29,810	30,563		176			7.000	6.204	MON	174	2,078	01/29/1999	05/15/2028
36209N-3W-0	GOVT NATL MTG ASSOC I #477013			2	1	43,210	112.6210	47,160	41,875	43,998		610			7.500	5.375	MON	262	3,135	08/03/2001	10/15/2029
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461			2	1	19,452	108.0280	20,664	19,129	19,526		93			6.500	5.809	MON	104	1,136	01/01/2005	09/15/2028
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798			2	1	1,328	108.0280	1,454	1,346	1,323		(4)			6.500	7.243	MON	7	88	02/16/2001	10/15/2029
36209R-XR-9	GOVT NATL MTG ASSOC I #479588			2	1	1,433	115.8660	1,592	1,374	1,528		83			8.500	4.224	MON	10	117	04/27/2001	09/15/2030
36209W-HW-5	GOVT NATL MTG ASSOC I #483645			2	1	31,676	108.0280	34,804	32,217	31,684		(81)			6.500	7.029	MON	175	2,065	05/14/1999	10/15/2028
36209W-H7-0	GOVT NATL MTG ASSOC I #483654			2	1	27,173	108.0280	29,856	27,637	27,215		(50)			6.500	7.020	MON	150	1,788	05/14/1999	10/15/2028
36209X-YS-3	GOVT NATL MTG ASSOC I #485021			2	1	11,537	108.0280	12,677	11,735	11,542		(28)			6.500	7.087	MON	64	702	05/14/1999	10/15/2028
36209X-2C-3	GOVT NATL MTG ASSOC I #485071			2	1	20,763	108.0280	22,813	21,118	20,821		33			6.500	7.079	MON	114	1,370	05/14/1999	11/15/2028
36210A-L5-4	GOVT NATL MTG ASSOC I #486448			2	1	80,815	111.2620	88,397	79,449	80,883		366			7.000	6.441	MON	463	5,506	04/20/1999	08/15/2028
36210A-RV-1	GOVT NATL MTG ASSOC I #486600			2	1	8,190	112.5670	9,033	8,024	8,320		105			7.500	6.165	MON	50	601	01/24/2001	10/15/2028
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621			2	1	22,715	108.0280	24,957	23,103	22,702		(66)			6.500	7.059	MON	125	1,484	05/14/1999	10/15/2028
36210A-XN-2	GOVT NATL MTG ASSOC I #486785			2	1	29,014	111.2620	31,533	28,341	28,904		(96)			7.000	6.138	MON	165	1,980	01/14/1999	12/15/2028
36210B-BW-4	GOVT NATL MTG ASSOC I #487053			2	1	9,072	111.3110	9,662	8,680	9,559		502			7.000	4.243	MON	51	606	07/18/2002	03/15/2029
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472			2	1	4,494	106.8280	5,157	4,827	4,570		(10)			6.000	7.560	MON	24	289	11/17/1999	04/15/2029
36210B-TT-2	GOVT NATL MTG ASSOC I #487562			2	1	2,379	111.3110	2,605	2,341	2,388		14			7.000	6.463	MON	14	158	08/03/2001	07/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831			2	1	3,387	111.3110	3,561	3,199	3,560		181			7.000	3.373	MON	19	223	05/31/2004	07/15/2029
36210E-SB-6	GOVT NATL MTG ASSOC I #490214			2	1	10,224	108.1680	11,208	10,361	10,167		(71)			6.500	7.151	MON	56	672	02/16/2001	07/15/2029
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743			2	1	47,399	111.2620	51,600	46,377	47,262		98			7.000	6.251	MON	271	2,953	12/21/1998	12/15/2028
36210F-FH-4	GOVT NATL MTG ASSOC I #490768			2	1	31,890	108.0280	35,038	32,434	31,890		(107)			6.500	7.013	MON	176	2,104	05/14/1999	10/15/2028
36210F-RG-3	GOVT NATL MTG ASSOC I #491087			2	1	32,326	106.8280	35,636	33,359	32,652		(181)			6.000	6.607	MON	167	1,984	05/17/2001	01/15/2029
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343			2	1	9,970	111.3110	10,846	9,744	10,179		151			7.000	5.583	MON	57	681	08/15/2001	03/15/2029
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479			2	1	34,256	108.0280	37,504	34,717	33,999		(298)			6.500	7.108	MON	188	2,210	02/16/2001	06/15/2029
36210J-J8-2	GOVT NATL MTG ASSOC I #493587			2	1	24,127	108.0280	26,510	24,540	24,120		(78)			6.500	7.035	MON	133	1,589	05/14/1999	10/15/2028
36210J-WB-0	GOVT NATL MTG ASSOC I #493942			2	1	88,280	106.8280	97,350	91,128	88,729		(783)			6.000	6.859	MON	456	5,190	05/17/2001	05/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1	560	111.3110	589	529	583		24			7.000	3.672	MON	3	36	05/31/2004	06/15/2029
36210J-2P-2	GOVT NATL MTG ASSOC I #494082			2	1	10,093	112.6210	11,137	9,889	10,252		83			7.500	5.784	MON	62	685	01/24/2001	08/15/2029
36210K-AC-9	GOVT NATL MTG ASSOC I #494203			2	1	110,822	108.0280	121,331	112,314	111,290		470			6.500	6.905	MON	608	7,287	02/16/2001	03/15/2029
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503			2	1	31,940	108.0280	34,969	32,370	31,797		(108)			6.500	7.124	MON	175	2,093	02/16/2001	04/15/2029
36210K-WR-2	GOVT NATL MTG ASSOC I #494856			2	1	31,159	108.0280	34,114	31,579	31,039		(137)			6.500	7.039	MON	171	1,985	02/16/2001	07/15/2029
36210L-MR-1	GOVT NATL MTG ASSOC I #495468			2	1	3,049	111.3520	3,215	2,887	3,128		147			7.000	3.673	MON	17	202	06/05/2002	01/15/2030
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668			2	1	5,215	112.6210	5,691	5,054	5,285		49			7.500	6.024	MON	32	378	08/03/2001	08/15/2029
36210M-6E-6	GOVT NATL MTG ASSOC I #496869			2	1	10,758	108.0280	11,778	10,902	10,661		(96)			6.500	7.216	MON	59	707	02/16/2001	04/15/2029
36210N-NR-6	GOVT NATL MTG ASSOC I #497300			2	1	23,313	111.2620	25,337	22,773	23,239		46			7.000	6.237	MON	133	1,591	01/14/1999	12/15/2028
36210P-N3-4	GOVT NATL MTG ASSOC I #498210			2	1	38,864	106.8280	42,856	40,117	38,822		(260)			6.000	6.995	MON	201	2,257	05/17/2001	05/15/2031
36210R-M2-3	GOVT NATL MTG ASSOC I #499977			2	1	441	108.0280	483	447	440		(2)			6.500	7.172	MON	2	29	02/16/2001	09/15/2029
36210S-C5-5	GOVT NATL MTG ASSOC I #500592			2	1	252,581	108.0280	282,527	261,530	255,306		280			6.500	7.172	MON	1,417	16,963	07/12/1999	02/15/2029
36210T-EV-4	GOVT NATL MTG ASSOC I #501548			2	1	28,403	108.0280	31,097	28,786	28,200		(208)			6.500	7.185	MON	156	1,867	02/16/2001	03/15/2029
36210T-SE-7	GOVT NATL MTG ASSOC I #501917			2	1	2,704	111.3110	2,942	2,643	2,730		32			7.000	5.715	MON	15	185	08/15/2001	05/15/2029
36210U-N5-8	GOVT NATL MTG ASSOC I #502712			2	1	6,818	108.0280	7,464	6,910	6,803		(26)			6.500	7.119	MON	37	447	02/16/2001	06/15/2029
36210U-W4-1	GOVT NATL MTG ASSOC I #502967			2	1	64,331	111.3110	71,041	63,822	64,218		22			7.000	6.757	MON	372	4,454	03/04/1999	03/15/2029
36210V-EH-0	GOVT NATL MTG ASSOC I #503336			2	1	8,066	111.3520	8,384	7,529	8,061		286			7.000	4.910	MON	44	525	06/05/2002	01/15/2030

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
36210V-GA-3	GOVT NATL MTG ASSOC I #503393			2	1	113,577	108.0280	127,042	117,601	113,358		(836)			6.500	7.590	MON	637	7,431	07/12/1999	03/15/2029
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567			2	1	730	108.0280	799	740	726		(3)			6.500	7.169	MON	4	48	02/16/2001	03/15/2029
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849			2	1	12,979	108.0280	14,209	13,153	12,855		(126)			6.500	7.158	MON	71	838	02/16/2001	04/15/2029
36210W-FX-2	GOVT NATL MTG ASSOC I #504282			2	1	20,558	108.0280	22,507	20,834	20,459		(133)			6.500	7.121	MON	113	1,352	02/16/2001	04/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			2	1	878	111.3110	923	829	896		21			7.000	4.117	MON	5	58	05/31/2004	06/15/2029
36210W-NT-2	GOVT NATL MTG ASSOC I #504502			2	1	2,079	111.3110	2,277	2,045	2,114		36			7.000	5.808	MON	12	143	08/03/2001	08/15/2029
36210X-VB-0	GOVT NATL MTG ASSOC I #505610			2	1	11,043	111.3110	12,013	10,793	11,241		202			7.000	5.643	MON	63	754	08/15/2001	04/15/2029
36210X-2N-6	GOVT NATL MTG ASSOC I #505781			2	1	30,611	112.6210	33,778	29,993	30,749		145			7.500	6.305	MON	187	2,246	01/24/2001	08/15/2029
36210X-5M-5	GOVT NATL MTG ASSOC I #505852			2	1	16,173	112.6210	17,846	15,846	16,476		302			7.500	6.168	MON	99	1,184	01/24/2001	09/15/2029
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496			2	1	12,064	108.0280	13,208	12,227	12,011		(54)			6.500	7.153	MON	66	775	02/16/2001	04/15/2029
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612			2	1	198,334	108.0280	221,848	205,361	198,146		(1,113)			6.500	7.648	MON	1,112	13,287	07/12/1999	03/15/2029
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618			2	1	1,194	111.3110	1,308	1,175	1,210		17			7.000	6.015	MON	7	81	08/03/2001	03/15/2029
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673			2	1	2,208	112.6210	2,410	2,140	2,273		65			7.500	5.651	MON	13	160	08/03/2001	04/15/2029
36211A-N8-5	GOVT NATL MTG ASSOC I #507215			2	1	214,593	108.0280	232,220	214,963	214,432		(166)			6.500	6.574	MON	1,164	13,915	01/09/2001	04/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630			2	1	15,716	106.8280	17,331	16,223	15,854		(105)			6.000	6.744	MON	81	970	05/17/2001	06/15/2029
36211B-YB-4	GOVT NATL MTG ASSOC I #508406			2	1	5,168	111.3520	5,539	4,975	5,077		13			7.000	6.114	MON	29	347	06/05/2002	12/15/2030
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448			2	1	31,430	107.9970	34,400	31,853	31,267		(250)			6.500	7.041	MON	173	2,012	02/16/2001	02/15/2031
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	11,907	111.3110	12,519	11,247	12,626		737			7.000	2.931	MON	66	783	05/31/2004	07/15/2029
36211D-UK-4	GOVT NATL MTG ASSOC I #510086			2	1	1,394	108.0280	1,526	1,412	1,384		(11)			6.500	7.141	MON	8	91	02/16/2001	07/15/2029
36211E-EP-9	GOVT NATL MTG ASSOC I #510542			2	1	16,373	112.6210	18,067	16,043	16,551		131			7.500	6.275	MON	100	1,106	01/24/2001	10/15/2029
36211E-E7-9	GOVT NATL MTG ASSOC I #510558			2	1	7,468	112.6210	8,241	7,317	7,617		86			7.500	5.851	MON	46	499	01/24/2001	10/15/2029
36211E-LK-2	GOVT NATL MTG ASSOC I #510730			2	1	12,327	108.0280	13,496	12,493	12,246		(49)			6.500	7.119	MON	68	769	02/16/2001	11/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	2,109	111.3110	2,217	1,992	2,130		28			7.000	5.018	MON	12	135	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			2	1	6,472	111.3520	6,809	6,115	6,584		125			7.000	4.648	MON	36	420	05/31/2004	10/15/2030
36211G-C5-0	GOVT NATL MTG ASSOC I #512292			2	1	9,603	111.3520	10,275	9,228	9,710		312			7.000	5.242	MON	54	645	06/05/2002	01/15/2030
36211G-UU-5	GOVT NATL MTG ASSOC I #512795			2	1	1,431	111.3110	1,556	1,398	1,443		14			7.000	5.690	MON	8	93	08/15/2001	06/15/2029
36211G-3H-4	GOVT NATL MTG ASSOC I #513000			2	1	2,812	111.3110	2,957	2,656	2,764		(40)			7.000	5.312	MON	16	185	05/31/2004	07/15/2029
36211H-G6-2	GOVT NATL MTG ASSOC I #513321			2	1	6,899	111.3110	7,505	6,743	7,040		120			7.000	5.537	MON	39	471	08/15/2001	08/15/2029
36211H-U4-1	GOVT NATL MTG ASSOC I #513703			2	1	519	111.3110	565	507	528		9			7.000	5.605	MON	3	32	08/15/2001	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			2	1	756	111.3110	795	714	791		36			7.000	3.825	MON	4	50	05/31/2004	07/15/2029
36211H-VR-9	GOVT NATL MTG ASSOC I #513724			2	1	1,536	112.6210	1,677	1,489	1,619		84			7.500	5.580	MON	9	110	08/03/2001	07/15/2029
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787			2	1	3,067	112.6210	3,347	2,972	3,210		135			7.500	4.652	MON	19	222	08/03/2001	07/15/2029
36211J-PM-3	GOVT NATL MTG ASSOC I #514428			2	1	11,576	112.6210	12,634	11,218	11,915		303			7.500	5.171	MON	70	840	08/03/2001	08/15/2029
36211M-Z0-6	GOVT NATL MTG ASSOC I #517451			2	1	858	111.3110	902	810	935		78			7.000	2.506	MON	5	56	05/31/2004	12/15/2029
36211N-5L-8	GOVT NATL MTG ASSOC I #518451			2	1	661	111.3110	724	650	669		8			7.000	5.820	MON	4	45	08/03/2001	09/15/2029
36211P-BN-2	GOVT NATL MTG ASSOC I #518545			2	1	13,299	112.6210	14,675	13,030	13,599		206			7.500	5.777	MON	81	976	01/24/2001	10/15/2029
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607			2	1	11,686	112.6690	12,259	10,881	11,260		(411)			7.500	5.889	MON	68	814	05/31/2004	08/15/2030
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109			2	1	1,731	112.6690	1,890	1,678	1,775		40			7.500	5.278	MON	10	125	08/03/2001	04/15/2030
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			2	1	11,154	112.6690	11,701	10,385	11,331		200			7.500	3.524	MON	65	761	05/31/2004	01/15/2030
36211R-H4-4	GOVT NATL MTG ASSOC I #520551			2	1	1,001	112.6690	1,130	1,003	983		(4)			7.500	8.371	MON	6	75	04/05/2000	02/15/2030
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778			2	1	4,360	112.6690	4,760	4,225	4,542		164			7.500	4.464	MON	26	316	08/03/2001	07/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703			2	1	13,131	111.3110	13,806	12,403	12,978		(124)			7.000	5.417	MON	72	866	05/31/2004	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634			2	1	1,393	111.3520	1,466	1,317	1,387		(3)			7.000	4.682	MON	8	92	05/31/2004	01/15/2030
36211T-4V-4	GOVT NATL MTG ASSOC I #522936			2	1	27,537	111.3520	28,973	26,020	27,219		(270)			7.000	5.034	MON	152	1,817	05/31/2004	12/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227			2	1	35,834	112.6690	37,588	33,361	35,356		(432)			7.500	4.832	MON	209	2,460	01/01/2005	10/15/2030
36211U-XU-1	GOVT NATL MTG ASSOC I #523691			2	1	8,485	112.6210	9,362	8,313	8,563		85			7.500	6.200	MON	52	621	01/24/2001	12/15/2029
36211U-5G-3	GOVT NATL MTG ASSOC I #523847			2	1	55,651	111.3520	58,554	52,584	55,842		251			7.000	4.744	MON	307	3,675	05/31/2004	03/15/2030
36211W-V2-1	GOVT NATL MTG ASSOC I #525433			2	1	67,689	115.8660	76,703	66,200	67,449		40			8.500	7.682	MON	469	5,595	06/15/2000	02/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328			2	1	2,388	111.3520	2,512	2,256	2,489		107			7.000	3.661	MON	13	149	05/31/2004	02/15/2030
36212B-HG-1	GOVT NATL MTG ASSOC I #528631			2	1	1,495	111.3520	1,627	1,461	1,512		13			7.000	5.481	MON	9	79	08/15/2001	02/15/2030
36212B-KW-2	GOVT NATL MTG ASSOC I #528709			2	1	4,243	111.3520	4,617	4,147	4,233		(13)			7.000	6.280	MON	24	266	08/15/2001	04/15/2030
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729			2	1	580	115.8660	644	556	586		4			8.500	6.094	MON	4	47	04/27/2001	04/15/2030
36212C-CV-1	GOVT NATL MTG ASSOC I #529384			2	1	16,627	107.9970	18,138	16,795	16,656		(33)			6.500	6.785	MON	91	999	05/17/2001	04/15/2031
36212D-KK-4	GOVT NATL MTG ASSOC I #530498			2	1	2,309	111.3520	2,429	2,182	2,283		(24)			7.000	4.897	MON	13	153	05/31/2004	09/15/2030
36212D-L9-8	GOVT NATL MTG ASSOC I #530552			2	1	2,451	111.3740	2,626	2,358	2,449		49			7.000	5.184	MON	14	165	06/05/2002	01/15/2031
36212E-H5-9	GOVT NATL MTG ASSOC I #531352			2	1	20,355	112.6690	22,225	19,726	20,915		519			7.500	4.828	MON	123	1,429	08/03/2001	09/15/2030

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
36212J-5T-9	GOVT NATL MTG ASSOC I #535558			2	1	17,821	111.3520	18,750	16,839	18,287		494			7.000	3.853	MON	98	1,177	05/31/2004	12/15/2030
36212K-L7-6	GOVT NATL MTG ASSOC I #535950			2	1	17,091	111.3520	17,982	16,149	17,437		369			7.000	3.969	MON	94	1,129	05/31/2004	11/15/2030
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509			2	1	1,897	111.3740	2,079	1,867	1,918		20			7.000	5.910	MON	11	131	08/03/2001	02/15/2031
36212L-7F-2	GOVT NATL MTG ASSOC I #537394			2	1	206	112.8960	225	200	217		10			7.500	4.380	MON	1	15	08/03/2001	01/15/2031
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342			2	1	716	112.8960	783	694	730		16			7.500	5.558	MON	4	52	08/03/2001	04/15/2031
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819			2	1	12,917	112.6690	14,104	12,518	13,388		444			7.500	4.850	MON	78	938	08/03/2001	10/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			2	1	3,213	111.3520	3,380	3,036	3,276		70			7.000	4.021	MON	18	212	05/31/2004	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703			2	1	1,155	111.3520	1,215	1,091	1,172		19			7.000	4.569	MON	6	76	05/31/2004	11/15/2030
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448			2	1	11,891	112.8960	13,010	11,524	12,013		126			7.500	5.458	MON	72	863	08/03/2001	04/15/2031
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052			2	1	2,833	112.8960	3,099	2,745	2,961		49			7.500	4.300	MON	17	206	08/03/2001	02/15/2031
36213A-H9-8	GOVT NATL MTG ASSOC I #548456			2	1	11,230	111.3740	12,224	10,975	11,355		165			7.000	5.684	MON	64	731	08/15/2001	02/15/2031
36213B-DS-8	GOVT NATL MTG ASSOC I #549213			2	1	1,036	112.8960	1,134	1,004	1,060		28			7.500	5.074	MON	6	75	08/03/2001	03/15/2031
36213E-AE-6	GOVT NATL MTG ASSOC I #551805			2	1	5,780	110.7810	6,188	5,586	5,832		98			7.000	5.158	MON	33	390	05/17/2002	05/15/2032
36213F-XE-8	GOVT NATL MTG ASSOC I #553377			2	1	38,458	106.7030	39,798	37,298	39,100		853			6.000	4.570	MON	186	2,187	09/10/2003	07/15/2033
36213H-GU-7	GOVT NATL MTG ASSOC I #554711			2	1	3,308	111.3740	3,479	3,123	3,460		238			7.000	3.326	MON	18	218	06/05/2002	03/15/2031
36213H-6A-2	GOVT NATL MTG ASSOC I #555365			2	1	2,932	107.9970	3,199	2,962	2,938		(6)			6.500	6.872	MON	16	192	05/17/2001	06/15/2031
36213J-3S-2	GOVT NATL MTG ASSOC I #556209			2	1	3,416	107.9970	3,726	3,450	3,408		(21)			6.500	6.883	MON	19	205	05/17/2001	06/15/2031
36213K-E7-3	GOVT NATL MTG ASSOC I #556458			2	1	22,004	112.8960	24,074	21,324	23,162		961			7.500	4.539	MON	133	1,597	08/03/2001	03/15/2031
36213U-JF-8	GOVT NATL MTG ASSOC I #564662			2	1	909	111.3740	577	518	546		20			7.000	5.003	MON	3	34	06/05/2002	06/15/2031
36201G-4T-9	GOVT NATL MTG ASSOC I #583234			2	1	301,387	107.7160	315,856	293,231	299,039		(2,171)			6.500	6.030	MON	1,588	18,755	12/08/2006	04/15/2032
36201K-D6-0	GOVT NATL MTG ASSOC I #585225			2	1	121,191	110.7810	129,736	117,110	124,507		4,292			7.000	4.653	MON	683	8,174	05/17/2002	05/15/2032
36201V-3G-5	GOVT NATL MTG ASSOC I #594899			2	1	5,640	110.7810	4,709	4,251	4,650		269			7.000	3.502	MON	25	291	06/18/2002	09/15/2032
36200C-5U-5	GOVT NATL MTG ASSOC I #597659			2	1	513,532	106.4970	526,098	494,003	520,216		8,872			6.500	4.395	MON	2,676	29,746	01/29/2008	08/15/2036
36200G-CU-8	GOVT NATL MTG ASSOC I #600483			2	1	311,309	106.4970	318,927	299,471	313,834		2,955			6.500	4.688	MON	1,622	18,147	01/29/2008	01/15/2036
36201X-RM-2	GOVT NATL MTG ASSOC I #606292			2	1	334,205	106.4970	346,890	325,728	332,884		533			6.500	5.669	MON	1,764	20,061	12/08/2006	05/15/2036
36291A-R5-0	GOVT NATL MTG ASSOC I #622508			2	1	20,762	106.7470	21,563	20,200	20,686		(64)			6.500	5.789	MON	109	1,311	12/08/2006	10/15/2033
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436			2	1	14,539	106.5280	15,069	14,146	14,483		3			6.500	5.560	MON	77	882	12/08/2006	12/15/2035
36291S-2K-5	GOVT NATL MTG ASSOC I #637178			2	1	17,029	106.5280	17,650	16,568	16,987		(5)			6.500	5.744	MON	90	1,043	12/08/2006	06/15/2035
36292H-FE-8	GOVT NATL MTG ASSOC I #649165			2	1	6,240	106.4970	6,465	6,071	6,283		73			6.500	5.291	MON	33	376	12/08/2006	01/15/2036
36292K-6T-8	GOVT NATL MTG ASSOC I #651682			2	1	13,758	106.4970	14,255	13,385	13,682		(14)			6.500	5.679	MON	73	859	12/08/2006	01/15/2036
36292L-BY-9	GOVT NATL MTG ASSOC I #651755			2	1	39,896	106.4970	41,410	38,884	39,997		294			6.500	5.286	MON	211	2,023	12/08/2006	03/15/2036
36292L-DV-3	GOVT NATL MTG ASSOC I #651816			2	1	4,913	106.4970	5,100	4,788	4,945		59			6.500	5.241	MON	26	274	12/08/2006	05/15/2036
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159			2	1	332,487	106.4970	340,624	319,844	360,777		29,242			6.500	3.786	MON	1,732	16,309	01/29/2008	06/15/2036
36294P-PF-4	GOVT NATL MTG ASSOC I #655722			2	1	390,598	103.0280	408,699	396,688	392,303		1,367			5.000	5.258	MON	1,653	19,813	05/14/2008	04/15/2038
36294P-5V-1	GOVT NATL MTG ASSOC I #656160			2	1	967,971	106.4970	991,658	931,161	964,817		63			6.500	5.102	MON	5,044	58,680	01/29/2008	07/15/2036
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070			2	1	40,736	106.4970	42,283	39,703	40,668		202			6.500	5.550	MON	215	2,417	12/08/2006	08/15/2036
36294S-D3-8	GOVT NATL MTG ASSOC I #658122			2	1	38,928	106.4970	40,407	37,942	39,081		435			6.500	5.263	MON	206	2,242	12/08/2006	10/15/2036
36294V-6F-2	GOVT NATL MTG ASSOC I #661570			2	1	44,639	106.4970	46,252	43,431	44,448		181			6.500	5.695	MON	235	2,741	12/08/2006	12/15/2036
36295A-B7-9	GOVT NATL MTG ASSOC I #664362			2	1	488,930	106.4500	500,674	470,337	488,427		3,249			6.500	4.954	MON	2,548	29,651	01/29/2008	09/15/2037
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957			2	1	17,657	106.4500	18,081	16,986	17,805		286			6.500	4.527	MON	92	1,005	01/29/2008	11/15/2037
36295N-GR-2	GOVT NATL MTG ASSOC I #675308			2	1	206,787	103.0280	216,370	210,012	207,227		265			5.000	5.361	MON	875	10,314	05/14/2008	04/15/2038
36295N-JV-0	GOVT NATL MTG ASSOC I #675376			2	1	397,609	103.0280	416,034	403,808	398,020		59			5.000	5.380	MON	1,683	19,790	05/14/2008	05/01/2038
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962			2	1	180,992	103.0280	189,379	183,814	181,034		(119)			5.000	5.354	MON	766	8,937	05/14/2008	05/15/2038
36295S-W9-3	GOVT NATL MTG ASSOC I #679372			2	1	4,056,851	104.8950	4,187,395	3,991,981	4,041,543		(10,336)			5.500	5.095	MON	18,297	215,601	03/14/2008	04/01/2038
36295U-3V-1	GOVT NATL MTG ASSOC I #681312			2	1	1,219,436	103.0280	1,275,945	1,238,448	1,223,864		3,348			5.000	5.304	MON	5,160	61,049	05/14/2008	05/01/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			2	1	5,372,854	104.8950	5,545,745	5,286,941	5,373,204		6,938			5.500	4.989	MON	24,232	280,860	03/14/2008	04/15/2038
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197			2	1	561,995	103.0280	588,037	570,757	564,749		2,256			5.000	5.272	MON	2,378	28,507	05/14/2008	05/15/2038
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382			2	1	416,455	103.0280	435,754	422,948	418,684		1,878			5.000	5.275	MON	1,762	21,123	05/14/2008	04/15/2038
36296B-XN-7	GOVT NATL MTG ASSOC I #686585			2	1	538,209	103.0280	563,150	546,600	540,222		1,536			5.000	5.299	MON	2,278	27,205	05/14/2008	05/01/2038
36296B-5G-3	GOVT NATL MTG ASSOC I #686747			2	1	215,667	103.0280	225,661	219,030	216,191		332			5.000	5.341	MON	913	10,783	05/14/2008	05/15/2038
36296C-NA-4	GOVT NATL MTG ASSOC I #687185			2	1	163,560	103.0280	171,139	166,110	163,493		(204)			5.000	5.459	MON	692	8,056	05/14/2008	04/15/2038
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942			2	1	25,803,346	103.9490	25,721,099	24,743,994	25,778,220		(25,126)			4.500	3.353	MON	92,790	92,790	10/29/2009	10/15/2024
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256			2	1	25,221,920	101.6050	25,043,591	24,648,080	25,210,934		(10,985)			4.000	3.457	MON	82,160	82,160	10/29/2009	09/15/2024
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			2	1	571,142	111.0920	656,319	590,791	575,268		(4,231)			9.000	10.355	MON	4,431	52,326	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			2	1	204,845	113.1430	240,128	212,234	205,136		(2,079)			9.500	11.078	MON	1,680	19,951	06/24/1996	08/15/2020
36225A-VL-1	GOVT NATL MTG ASSOC I #780619			2	1	64,243	104.8870	66,592	63,489	63,741		(114)			7.000	6.426	MON	370	4,142	01/01/2005	08/15/2012

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	
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
36225A-XC-9	GOVT NATL MTG ASSOC I #780675			2	1	3,149	110.7640	3,409	3,077	3,195		54			7.000	5.889	MON	18	212	08/15/2001	09/15/2024
36225A-3H-1	GOVT NATL MTG ASSOC I #780800			2	1	97,963	106.3020	100,252	94,309	94,676		(1,189)			7.500	6.541	MON	589	7,677	04/16/1999	04/15/2013
36225B-CN-6	GOVT NATL MTG ASSOC I #780977			2	1	26,596	112.4520	29,303	26,059	27,117		506			7.500	6.291	MON	163	1,927	01/24/2001	12/15/2028
36225B-C3-0	GOVT NATL MTG ASSOC I #780990			2	1	3,312	112.5240	3,612	3,210	3,444		129			7.500	5.366	MON	20	239	08/03/2001	12/15/2028
36225B-DT-2	GOVT NATL MTG ASSOC I #781014			2	1	86,774	106.7380	95,608	89,573	87,538		(566)			6.000	6.675	MON	448	5,274	05/17/2001	04/15/2029
36225B-EG-9	GOVT NATL MTG ASSOC I #781035			2	1	19,869	108.1650	21,780	20,136	19,673		(205)			6.500	7.148	MON	109	1,291	02/16/2001	05/15/2029
36202A-B9-7	GOVT NATL MTG ASSOC II # 64			2	1	26	110.5870	30	27	27					12.000	13.109	MON		3	12/19/1984	01/20/2014
36202A-M4-6	GOVT NATL MTG ASSOC II # 379			2	1	785	110.1350	842	765	777		(6)			10.500	10.136	MON	7	79	02/19/1986	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439			2	1	1,734	110.1350	1,871	1,699	1,730		6			10.500	10.191	MON	15	177	01/01/1988	11/20/2015
36202A-06-7	GOVT NATL MTG ASSOC II # 477			2	1	3,648	109.7880	3,918	3,568	3,617		13			10.500	10.260	MON	31	371	02/24/1986	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496			2	1	40,008	109.8330	42,976	39,129	39,606		4			10.500	10.255	MON	342	4,034	11/28/2001	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513			2	1	2,794	108.6770	3,014	2,773	2,796		5			10.000	9.894	MON	23	226	04/01/1991	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514			2	1	24,498	109.8880	26,272	23,908	23,908					10.500	10.225	MON	209	2,466	03/24/1986	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625			2	1	805	110.8530	954	861	813					9.000	12.035	MON	6	75	12/17/1987	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693			2	1	155	111.1040	191	172	159		(2)			8.500	10.964	MON	1	15	01/01/1988	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694			2	1	1,774	111.2290	2,110	1,897	1,789		(18)			9.000	11.869	MON	14	168	01/21/1988	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			2	1	404	111.1040	498	448	396		(9)			8.500	10.933	MON	3	38	01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			2	1	2,645	111.2290	3,180	2,859	2,676		(15)			9.000	12.341	MON	21	247	01/21/1988	03/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			2	1	8,757	110.3870	10,416	9,436	8,882		(79)			9.000	12.147	MON	71	830	01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			2	1	18,162	111.1040	22,398	20,160	17,926		(728)			8.500	10.885	MON	143	1,701	01/01/1988	05/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			2	1	4,481	111.2290	5,357	4,816	4,560		89			9.000	11.713	MON	36	429	12/18/1987	06/20/2017
36202A-3G-0	GOVT NATL MTG ASSOC II # 799			2	1	887	111.2290	1,056	949	885					9.000	12.757	MON	7	85	12/17/1987	07/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			2	1	5,408	111.2290	6,433	5,784	5,435		(152)			9.000	11.961	MON	43	517	12/17/1987	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835			2	1	11,775	110.1340	13,914	12,633	12,049		(274)			9.000	12.010	MON	95	1,096	01/21/1988	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853			2	1	2,908	111.2290	3,474	3,123	2,970		141			9.000	11.515	MON	23	279	12/17/1987	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			2	1	12,728	111.2290	15,195	13,661	12,798		382			9.000	11.974	MON	102	1,220	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			2	1	44,328	111.2290	52,810	47,479	46,217		2,023			9.000	10.361	MON	356	4,245	12/17/1987	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906			2	1	5,123	112.8250	6,179	5,477	5,199		(171)			9.000	11.805	MON	41	489	01/21/1988	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643			2	1	439	110.8530	437	394	435		7			9.000	4.230	MON	3	35	05/31/2004	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927			2	1	1,958	111.0860	1,913	1,722	1,980		74			10.000	3.925	MON	14	171	05/31/2004	02/20/2018
36202B-JN-6	GOVT NATL MTG ASSOC II #001169			2	1	292	112.7800	317	281	295		2			9.500	8.599	MON	2	26	07/24/2000	04/20/2019
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2	1	6,042	113.7930	6,680	5,870	6,056		44			9.000	8.332	MON	44	515	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			2	1	10,355	113.7930	11,449	10,061	10,354		36			9.000	8.335	MON	75	901	07/24/2000	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829			2	1	2,871	114.4410	2,981	2,604	2,880		37			8.500	4.892	MON	18	217	05/31/2004	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558			2	1	25,066	110.7390	27,713	25,026	25,026					10.500	10.315	MON	219	2,605	02/24/1986	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467			2	1	3,731	110.8530	4,478	4,040	3,776		(88)			9.000	12.517	MON	30	361	01/21/1988	09/20/2016
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						80,194,462	XXX	81,868,108	78,464,953	80,139,849		(17,558)			XXX	XXX	XXX	326,258	1,949,478	XXX	XXX
0399999. Total - U.S. Government Bonds						3,059,381,911	XXX	3,855,207,665	4,165,808,390	3,622,062,658	4,680,000	53,126,748			XXX	XXX	XXX	19,933,066	27,644,354	XXX	XXX
135087-YN-8	CANADA GOVT		C		1FE	23,465,937	98.5090	24,627,190	22,535,232	24,534,577		(122,820)		1,191,461	3.500	2.401	JD	69,083	418,020	06/10/2009	06/01/2013
683234-8D-3	ONTARIO (PROVINCE OF)		A		1FE	29,969,700	95.7540	28,726,290	30,000,000	29,969,966		266			4.000	4.012	AO	280,000		11/18/2009	10/07/2019
683234-8D-3	ONTARIO (PROVINCE OF)	0	A		1FE	24,717,403	95.7540	23,938,575	25,000,000	24,720,316		2,913			4.000	4.140	AO	233,333		11/10/2009	10/07/2019
683234-RV-2	ONTARIO (PROVINCE OF)		A		1FE	6,076,980	107.6600	6,459,618	6,000,000	6,027,363		(5,611)			5.125	4.931	JJ	140,083	153,750	05/17/2004	07/17/2012
967963-EH-8	BELGIUM KINGDOM		F		1FE	20,386,000	99.6300	19,926,000	20,000,000	20,382,994		(3,006)			2.875	2.644	SEP	169,306		12/17/2009	09/15/2014
105756-BM-1	REPUBLIC OF BRAZIL		F		2FE	4,252,000	108.0000	4,320,000	4,000,000	4,243,562		(8,438)			6.000	4.964	JJ	109,333		09/10/2009	01/17/2017
X08158-BE-0	REPUBLIC OF BULGARIA		F		2FE	14,525,000	116.7500	15,177,500	13,000,000	14,250,803		(123,187)			8.250	6.022	JJ	494,542	536,250	09/22/2009	01/15/2015
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		F		1	14,166,667	105.3020	14,917,773	14,166,667	14,166,667					5.300	5.300	AO	173,109	728,750	01/31/2003	04/08/2018
21987B-AK-4	CODELCO INC		F		1FE	1,443,750	95.8520	1,437,777	1,500,000	1,443,857		107			5.625	5.909	MS	23,438		11/17/2009	09/21/2035
P37110-AD-8	EMPRESA NACIONAL DE PETR		F		1FE	4,957,200	104.1570	5,207,850	5,000,000	4,958,703		1,503			6.250	6.367	JJ	150,174		06/30/2009	07/08/2019
168863-AS-7	REPUBLIC OF CHILE		F		1FE	9,909,100	110.3300	11,033,000	10,000,000	9,966,890		9,733			5.500	5.620	JJ	253,611	550,000	01/08/2003	01/15/2013
16937M-AB-1	CHINA DEVELOPMENT BANK		F		1FE	9,195,945	106.4960	10,117,168	9,500,000	9,296,057		36,706			4.750	5.264	AO	104,038	451,250	03/02/2007	10/08/2014
195325-BJ-3	REPUBLIC OF COLOMBIA		F		3FE	5,667,500	112.7500	5,637,500	5,000,000	5,648,016		(19,484)			7.375	5.163	JJ	157,743		09/23/2009	01/27/2017
833656-AH-4	SFEF		F		1FE	4,973,250	99.2220	4,961,090	5,000,000	4,974,625		958			2.875	2.991	MS	39,531		09/15/2009	09/22/2014
D20659-CX-0	BUNDESOBLIGATION		D		1FE	29,134,644	150.6590	30,131,822	28,163,020	29,528,996		(133,776)		528,128	3.500	2.524	APR	725,932		06/10/2009	04/12/2013
D20659-PN-8	BUNDESOBLIGATION		D		1FE	32,938,403	143.5090	34,442,141	33,691,170	33,722,726		79,123		705,200	2.250	3.007	APR	593,944		07/15/2009	04/11/2014

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
445545-AC-0	REPUBLIC OF HUNGARY		F		2FE	12,657,500	99.0950	12,882,363	13,000,000	12,687,604		30,104			4.750	5.315	FA	253,861	118,750	10/22/2009	02/03/2015
465410-BA-5	REPUBLIC OF ITALY		F		1FE	2,542,601	108.7530	2,718,813	2,500,000	2,529,416		(10,976)			5.625	5.107	JD	6,250	140,625	10/14/2008	06/15/2012
471065-AB-8	JAPAN FINANCE CORP		F		1FE	19,992,000	99.5510	19,910,180	20,000,000	19,992,404		378			2.125	2.139	MN	66,111		10/27/2009	11/05/2012
560904-AF-1	MALAYSIA 7.500 07/15/2011		F		1FE	38,012,240	108.8740	41,371,968	38,000,000	38,202,479		(127,758)			7.500	7.808	JJ	1,314,167	2,850,000	06/27/2008	07/15/2011
716743-AB-5	PETRONAS CAPITAL LTD		F		1FE	3,715,200	120.6780	3,620,346	3,000,000	3,656,835		(36,378)			7.875	5.425	MN	25,594	236,250	05/09/2008	05/22/2022
P9767G-UU-3	MEXICAN FIXED RATE BONDS		D		2FE	10,636,488	98.1030	10,534,498	9,895,338	10,580,630		(96,530)		40,672	9.000	6.654	JD	17,384	459,359	06/30/2009	12/20/2012
91086Q-AH-1	UNITED MEXICAN STATES		F		2FE	5,322,500	110.7500	5,537,500	5,000,000	5,090,228		(40,180)			7.500	6.538	JJ	173,958	375,000	01/16/2003	01/14/2012
91086Q-AK-4	UNITED MEXICAN STATES		F		2FE	3,288,000	110.5000	3,315,000	3,000,000	3,191,417		(57,926)			6.375	4.120	JJ	87,656	191,250	04/17/2008	01/16/2013
91086Q-AL-2	UNITED MEXICAN STATES		F		2FE	16,162,500	111.0000	16,650,000	15,000,000	15,947,918		(155,955)			6.625	5.214	MS	325,729	993,750	08/06/2008	03/03/2015
91086Q-AU-2	UNITED MEXICAN STATES		F		2FE	36,283,800	104.2500	36,643,875	35,150,000	36,110,541		(110,931)			5.625	5.158	JJ	911,703	1,977,188	07/10/2008	01/15/2017
91086Q-AW-8	UNITED MEXICAN STATES		F		2FE	10,612,500	105.7500	10,575,000	10,000,000	10,598,921		(13,579)			5.950	5.126	MS	168,583		09/18/2009	03/19/2019
R63339-FD-3	NORWEGIAN GOVERNMENT		D		1FE	23,167,032	119.0660	24,785,787	20,512,895	24,953,712		(332,321)		2,119,000	6.500	2.899	MAY	922,123		07/15/2009	05/15/2013
R63339-FS-0	NORWEGIAN GOVERNMENT	0	D		1FE	20,848,919	118.2970	22,870,875	19,434,116	22,998,794		(111,885)		2,261,760	5.000	3.571	MAY	682,044		06/24/2009	05/15/2015
Y8793Y-AM-4	ISLAMIC REP OF PAKISTAN		F		5FE		40.2500								6.875	0.000	JD		(44,688)	01/02/2009	06/01/2017
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S		F	2	2FE	8,759,538	105.0000	9,197,515	8,759,538	8,759,538		(242,695)			8.750	8.582	MN	66,001	487,416	08/03/2006	05/30/2024
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	0	F	2	2FE	5,000,000	105.0000	5,250,000	5,000,000	5,000,000		(645,544)			8.750	8.582	MN	37,674	495,875	08/03/2006	05/30/2024
715638-AN-2	REPUBLIC OF PERU		F		2FE	25,237,500	126.5000	25,300,000	20,000,000	25,060,984		(176,516)			9.875	4.293	FA	795,486		10/21/2009	02/06/2015
731011-AN-2	REPUBLIC OF POLAND		F		1FE	9,754,800	107.0090	10,165,808	9,500,000	9,770,663		(8,483)			5.250	4.493	JJ	229,979	236,250	09/22/2009	01/15/2014
731011-AR-3	REPUBLIC OF POLAND		F		1FE	40,745,600	109.3950	42,664,050	39,000,000	40,720,101		(25,499)			6.375	5.787	JJ	1,146,438		11/19/2009	07/15/2019
74727P-AG-6	STATE OF QATAR		F		1FE	17,977,500	111.2500	18,912,500	17,000,000	17,949,412		(28,088)			6.550	5.763	AO	253,631	556,750	08/17/2009	04/09/2019
74727P-AJ-0	STATE OF QATAR		F		1FE	14,980,500	100.2500	15,037,500	15,000,000	14,980,849		349			4.000	3.752	JJ	61,667		11/17/2009	01/20/2015
74727P-AK-7	STATE OF QATAR		F		1FE	4,987,900	100.7500	5,037,500	5,000,000	4,987,992		92			5.250	5.061	JJ	26,979		11/17/2009	01/20/2020
74727P-AL-5	STATE OF QATAR		F		1FE	4,989,250	100.5000	5,025,000	5,000,000	4,989,262		12			6.400	6.258	JJ	32,889		11/17/2009	01/20/2040
87973K-AA-3	TEMASEK FINANCIAL I LTD		F		1FE	3,727,300	104.9020	4,196,080	4,000,000	3,806,039		28,145			4.500	5.499	MS	50,000	180,000	06/05/2007	09/21/2015
87973R-AA-8	TEMASEK FINANCIAL I LTD	0	F		1FE	39,910,000	98.3260	39,330,520	40,000,000	39,911,316		1,316			4.300	4.327	AO	310,556		10/19/2009	10/25/2019
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	11,568,750	109.5000	12,045,000	11,000,000	11,427,189		(83,281)			6.500	5.497	JD	57,597	715,000	06/04/2008	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA		F		2FE	12,753,250	102.1000	13,783,500	13,500,000	12,808,713		35,358			5.875	6.481	MN	68,297	793,125	06/23/2008	05/30/2022
836205-AM-6	REPUBLIC OF SOUTH AFRICA		F		2FE	2,150,220	112.2500	2,245,000	2,000,000	2,146,451		(3,769)			6.875	5.850	MN	12,986	68,750	08/27/2009	05/27/2019
219868-AQ-9	CORP ANDINA DE FOMENTO		F		1FE	20,003,449	104.5750	20,914,980	20,000,000	19,995,240		1,225			5.200	5.165	MN	115,556	1,040,000	05/02/2005	05/21/2013
219868-BK-1	CORP ANDINA DE FOMENTO		F		1FE	15,339,555	100.2790	17,047,481	17,000,000	15,634,820		193,315	164,345		5.125	5.126	MN	135,528	871,250	04/28/2005	05/05/2015
219868-AL-0	CORP ANDINA FOM CAF 7.375 01/18/11		F		1FE	25,051,500	105.3130	23,695,515	22,500,000	23,017,201		(469,352)			7.375	5.090	JJ	751,328	1,659,375	11/02/2005	01/18/2011
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,383,000	115.2390	11,523,880	10,000,000	10,333,527		(49,473)			8.000	7.037	JJ	351,111	400,000	04/08/2009	01/23/2014
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	19,902,400	109.3060	21,861,200	20,000,000	19,914,603		12,203			5.750	5.864	AO	239,583	575,000	04/08/2009	04/16/2014
50064F-AJ-3	REPUBLIC OF KOREA		F		1FE	10,681,100	114.4680	11,446,750	10,000,000	10,651,486		(29,614)			7.125	6.191	AO	148,438	356,250	05/29/2009	04/16/2019
W9478G-GL-1	SGB 6.750 05/05/14		D		1FE	26,484,354	116.4370	28,763,998	22,316,570	28,575,483		(392,919)		2,484,048	6.750	2.564	MAY	1,081,529		07/15/2009	05/05/2014
870200-BZ-4	SWEDEN KINGDOM		F		1FE	11,169,840	100.8130	8,065,056	8,000,000	8,030,030		(351,904)			12.000	7.881	FA	400,000	960,000	07/19/1996	02/01/2010
W9478G-LF-8	SWEDISH GOVERNMENT		D		1FE	10,234,601	115.3790	10,765,335	9,238,589	10,658,084		(162,971)		586,454	5.500	2.335	OCT	123,972	552,252	06/04/2009	10/08/2012
W9478G-PS-6	SWEDISH GOVERNMENT	0	D		1FE	17,723,425	115.2150	19,019,375	16,324,121	18,842,603		(104,731)		1,223,909	4.500	2.924	AUG	303,335	781,288	06/30/2009	08/12/2015
896292-AG-4	TRINIDAD & TOBAGO		F		2FE	4,918,940	100.0000	5,000,000	5,000,000	4,924,899		2,399			5.875	6.016	MN	35,903	293,750	05/23/2007	05/17/2027
066716-AF-8	BANQUE CENT DE TUNISIE		F		2FE	13,120,200	108.2500	14,072,500	13,000,000	13,076,241		(30,533)			7.375	7.105	AO	175,771	958,750	11/07/2006	04/25/2012
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	17,935,950	103.9750	18,715,464	18,000,000	17,943,248		7,298			5.750	5.833	MN	158,125	517,500	05/28/2009	05/06/2014
0499999. All Other Governments - Issuer Obligations						844,511,180	XXX	871,559,004	813,187,254	848,292,992		(3,872,604)	164,345	11,140,632	XXX	XXX	XXX	15,842,720	22,634,085	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	3,790,811	114.1000	3,771,639	3,305,556	3,678,012		(62,682)			8.000	4.795	JJ	121,938	264,444	05/20/2008	01/15/2018
X66501-AT-8	POLAND-REG'D-PAR 3 3/4 10/27/24 PAR		F		1FE	938,750	87.5210	875,210	1,000,000	978,101		6,738			4.000	4.803	AO	7,111	40,000	06/27/2003	10/27/2024
X74344-DM-5	RUSSIA 5 03/31/30		F	2	2FE	91,354,805	113.8750	96,017,123	84,318,000	90,560,516		(397,567)			7.500	6.266	MS	1,598,529	5,391,825	06/11/2009	03/31/2030
Y93740-AB-0	SOCIALIST REP OF VIETNAM		F	1	3FE	5,002,500	85.6770	5,140,644	6,000,000	5,110,710		70,018			4.000	6.130	MS	72,667	240,000	08/04/2008	03/12/2028
0999999. All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						101,086,866	XXX	105,804,615	94,623,556	100,327,338		(383,493)			XXX	XXX	XXX	1,800,245	5,936,269	XXX	XXX
1099999. Total - All Other Government Bonds						945,598,046	XXX	977,363,619	907,810,809	948,620,330		(4,256,097)	164,345	11,140,632	XXX	XXX	XXX	17,642,964	28,570,354	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00037C-AZ-3	ABAG FIN AUTH CA POWAY RHF HSG 2000B			1	1FE	5,615,000	88.2930	4,957,652	5,615,000	4,957,652		4,873	601,420		7.700	7.700	MN	55,245	432,355	12/26/2000	11/15/2021
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005			2	2FE	17,550,800	93.6630	15,922,710	17,000,000	17,232,510		(83,993)			1.665	4.291	JD	23,592	307,830	06/30/2005	06/01/2015
13063A-5G-5	CALIFORNIA ST G O BABS 09				2FE	25,775,900	96.9070	24,226,750	25,000,000	25,770,833		(5,067)			7.550	7.253	AO	471,875	802,188	05/05/2009	04/01/2039
130911-XH-8	CALIFORNIA STWIDE CMNTY PENSION 04A-1			2	1	21,768,226	81.1390	17,643,676	21,745,000	21,762,730		(1,134)			5.896	5.887	JD	106,840	1,282,085	06/30/2004	06/01/2024

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
130911-XZ-8	CALIFORNIA STWIDE CMNTY PENSION 04A-1	@			1	948,514	30.7300	649,940	2,115,000	1,179,627		58,810			0.000	5.180	NA			09/21/2005	06/01/2021
130911-3B-4	CALIFORNIA STWIDE CMNTY PENSION 06A-1			2	1	3,033,390	88.6420	2,659,260	3,000,000	3,022,095		(515)			5.840	5.675	JD	14,600	87,600	07/31/2006	06/01/2016
130911-3K-4	CALIFORNIA STWIDE CMNTY PENSION 06A-2	@			1	2,224,947	83.7080	2,574,021	3,075,000	2,688,882		21,061			0.000	5.630	NA			07/31/2006	06/01/2012
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PENSION 05				1FE	10,796,610	94.5440	10,882,014	11,510,000	10,952,881		7,096			4.960	5.680	FA	237,873		08/03/2006	08/01/2018
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	3,235,500	26.3290	2,632,900	10,000,000	4,452,898		239,682			0.000	5.610	NA			03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	4,563,450	23.7770	3,566,550	15,000,000	6,291,090		340,361			0.000	5.640	NA			03/11/2004	08/15/2025
358266-CD-4	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	6,214,393	21.5110	4,645,300	21,595,000	8,567,055		463,497			0.000	5.640	NA			03/11/2004	08/15/2026
358266-CE-2	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	4,438,489	19.4750	3,190,005	16,380,000	6,125,670		332,535			0.000	5.660	NA			03/11/2004	08/15/2027
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	5,486,527	17.6490	3,778,651	21,410,000	7,572,096		411,055			0.000	5.660	NA			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	11,800,332	14.5520	7,511,742	51,620,000	16,295,167		886,103			0.000	5.670	NA			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	9,154,950	12.0080	5,377,783	44,785,000	12,642,066		687,442			0.000	5.670	NA			03/11/2004	08/15/2032
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL	@		2	2FE	6,147,190	6.5510	2,049,480	31,285,000	7,978,332		515,196			0.000	6.740	NA			11/30/2005	09/01/2035
54474C-AW-7	LOS ANGELES CNTY CA TAXABLE PENSION C	@			1FE	12,998,791	97.2140	51,781,037	53,265,000	50,937,728		4,377,268			0.000	9.190	NA			10/13/1994	06/30/2010
574369-AB-0	MARYSVILLE CA PUB FIN COP B ST 2006			2	1FE	3,975,000	93.4490	3,714,598	3,975,000	3,714,598			260,402		6.150	6.151	AO	61,116	244,463	09/27/2006	10/01/2036
672319-AW-0	OAKLAND CA PENSION OBLIG 2001 TXBL	@			1FE	4,507,694	63.3160	5,185,580	8,190,000	5,547,437		302,171			0.000	5.680	NA			04/11/2006	12/15/2016
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP	@			1FE	7,734,735	69.2410	9,564,952	13,814,000	9,893,637		483,164			0.000	5.070	NA			01/26/2005	09/01/2016
768903-DZ-6	RIVERSIDE CNTY CA LSG HOSP 93B RMKT				1FE	2,540,625	103.1710	2,579,275	2,500,000	2,520,434		(4,019)			5.410	5.200	JD	11,271	135,250	05/04/2004	06/01/2014
785849-TK-6	SACRAMENTO CA FIN CMNTY REINV 06B				1FE	1,076,993	106.1130	1,151,326	1,085,000	1,079,149		93			5.800	5.896	JD	5,244	31,465	07/07/2006	12/01/2016
78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A			2	1FE	5,000,000	89.0700	4,453,500	5,000,000	5,000,000					5.320	5.320	MN	33,989	266,000	10/13/2004	05/15/2025
786091-AD-0	SACRAMENTO CNTY CA PENSION 03B CAP			2	1FE	2,378,700	86.7460	2,602,380	3,000,000	3,026,058		19,091			5.730	5.628	FA	64,940	85,950	10/04/2004	08/15/2023
78612P-AC-4	SACRAMENTO CNTY CA PENSION 04C-3	@		1	1FE	19,405,528	70.9870	24,029,100	33,850,000	21,586,368		417,452			0.000	5.628	NA			06/25/2004	07/10/2033
786106-EG-5	SACRAMENTO CNTY CA PENSION 95A CAP	@			1FE	1,061,470	92.9470	1,403,500	1,510,000	1,395,955		65,970			0.000	4.900	NA			04/29/2004	08/15/2011
796825-AY-3	SAN BERNARDINO CNTY CA FING PENSION 95	@			2FE	2,576,832	47.8490	2,392,450	5,000,000	3,251,537		25,008			0.000	5.340	NA			11/17/2005	08/01/2017
796825-AZ-0	SAN BERNARDINO CNTY CA FING PENSION 95	@			2FE	621,843	42.8130	518,037	1,210,000	518,037		39,666	249,116		0.000	5.380	NA			01/11/2006	08/01/2018
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A				1FE	15,775,000	98.1800	15,487,895	15,775,000	15,775,000					5.700	5.701	FA	372,159	899,175	06/10/2004	08/01/2016
797398-DK-7	SAN DIEGO CNTY CA PENSION OBLIG 2004 A				1FE	16,850,000	97.7920	16,477,952	16,850,000	16,850,000					5.835	5.825	FA	371,430	983,198	06/24/2004	08/15/2021
797398-DL-5	SAN DIEGO CNTY CA PENSION OBLIG 2004 A				1FE	7,795,000	97.0760	7,567,074	7,795,000	7,795,000					5.865	5.855	FA	172,711	457,177	06/24/2004	08/15/2022
797398-DT-8	SAN DIEGO CNTY CA PENSION OBLIG 2004 C	@			1FE	5,884,480	73.5040	8,136,893	11,070,000	8,044,329		444,092			0.000	5.760	NA			06/24/2004	08/15/2015
802595-CF-3	SANTA ROSA CA COP REDEV AGY 05 B			2	2FE	3,660,374	104.1570	3,911,095	3,755,000	3,700,452		1,800			5.260	5.675	AO	49,378		04/20/2006	10/01/2015
83413Q-AK-5	SOLANO CNTY CA TXBL PENSION 2004 A CUR				1FE	5,760,000	101.3970	5,840,467	5,760,000	5,760,000					5.750	5.751	JJ	152,720	331,200	06/10/2004	01/15/2017
835574-BU-7	SONOMA CNTY CA PENSION OBLIG 03B				1FE	2,000,000	91.3110	1,826,220	2,000,000	2,000,000					5.120	5.121	JD	8,533	102,400	05/14/2003	12/01/2022
83740N-AB-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04				1FE	2,155,000	105.9780	2,283,826	2,155,000	2,155,000					5.270	5.271	FA	47,320	113,569	06/18/2004	08/01/2012
83740N-AC-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04				1FE	2,275,000	106.5970	2,425,082	2,275,000	2,275,000					5.400	5.401	FA	51,188	122,850	06/18/2004	08/01/2013
83740N-AD-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04				1FE	1,200,000	106.1200	1,273,440	1,200,000	1,200,000					5.490	5.491	FA	27,450	65,880	06/18/2004	08/01/2014
83740N-AE-0	SOUTH COAST CA AIR QUAL MGMT PENSION 04				1FE	2,535,000	105.4710	2,673,690	2,535,000	2,535,000					5.550	5.551	FA	58,622	140,693	06/18/2004	08/01/2015
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,685,000	104.1620	2,796,750	2,685,000	2,685,000					5.610	5.611	FA	62,762	150,629	06/18/2004	08/01/2016
83740N-AG-5	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,835,000	102.8310	2,915,259	2,835,000	2,835,000					5.620	5.621	FA	66,386	159,327	06/18/2004	08/01/2017
83740N-AJ-9	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,175,000	100.6110	3,194,399	3,175,000	3,175,000					5.690	5.691	FA	75,274	180,658	06/18/2004	08/01/2019
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,365,000	99.9950	3,364,832	3,365,000	3,365,000					5.750	5.751	FA	80,620	193,488	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,565,000	99.1650	3,535,232	3,565,000	3,565,000					5.810	5.811	FA	86,303	207,127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,780,000	98.3400	3,717,252	3,780,000	3,780,000					5.870	5.871	FA	92,453	221,886	06/18/2004	08/01/2022
83740N-AN-0	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	4,010,000	97.6310	3,915,003	4,010,000	4,010,000					5.930	5.931	FA	99,080	237,793	06/18/2004	08/01/2023
905649-DK-2	UNION CITY CA PENSION OBLIG 2004 CAP	@			2FE	770,755	29.4140	886,832	3,015,000	1,101,987		69,283			0.000	6.600	NA			06/18/2004	07/01/2025
905649-DL-0	UNION CITY CA PENSION OBLIG 2004 CAP	@			2FE	752,218	26.9650	846,701	3,140,000	1,075,493		67,619			0.000	6.600	NA			06/18/2004	07/01/2026
905649-DN-6	UNION CITY CA PENSION OBLIG 2004 CUR			2	2FE	6,335,000	98.0660	6,212,481	6,335,000	6,335,000					5.710	5.710	JJ	180,864	361,729	06/18/2004	07/01/2019
905649-DP-1	UNION CITY CA PENSION OBLIG 2004 CUR			2	2FE	11,220,000	92.8380	10,416,424	11,220,000	11,220,000					5.920	5.920	JJ	332,112	664,224	06/18/2004	07/01/2024
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C	0		1	1FE	25,000,000	97.5900	24,397,500	25,000,000	25,000,000					6.540	6.540	FA	949,208		05/19/2009	08/01/2035
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B			2	1FE	4,953,500	100.1510	5,007,550	5,000,000	4,953,816		316			6.450	6.599	MS	141,542		07/16/2009	09/15/2039
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97	@			1FE	458,699	76.9090	746,017	970,000	634,160		43,678			0.000	7.265	NA			06/17/2005	12/15/2015
24919P-GF-5	DENVER CO SCH DIST NO 1 COP 97	@			1FE	7,194,006	76.9090	9,479,034	12,325,000	8,066,565		554,207			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GP-3	DENVER CO SCH DIST NO 1 COP 97	@			1FE	2,530,305	71.3620	3,093,543	4,335,000	2,837,206		194,928			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GU-2	DENVER CO SCH DIST NO 1 COP 97	@			1FE	7,423,115	71.7230	8,552,968	11,925,000	8,114,286		436,948			0.000	5.613	NA			05/22/2008	12/15/2016
24919P-GV-0	DENVER CO SCH DIST NO 1 COP 97	@			1FE	2,689,128	66.0720	2,854,310	4,320,000	2,939,515		158,291			0.000	5.613	NA			05/22/2008	12/15/2016
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			2	1FE	20,000,000	97.3900	19,478,000	20,000,000	20,000,000					5.664	5.664	JD	47,200		12/09/2009	12/01/2033
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B			2	1FE	15,000,000	99.9170	14,987,550	15,000,000	15,000,000					5.632	5.632	JD	18,773		12/15/2009	12/01/2029
642713-P4-7	NEW BRITAIN CT G O PENSION 2005			2	1FE	1,215,000	79.6540	967,796	1,215,000	1,215,000					4.930	4.931	JD	4,992	58,421	07/14/2005	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
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A			1	1FE	21,825,540	100.4390	22,096,580	22,000,000	21,827,240		1,700			7.400	7.555	JJ	877,311		06/05/2009	07/01/2034
341426-G2-4	FLORIDA ST BRD ED BABS 09 F			1	1FE	14,770,350	96.0790	14,411,850	15,000,000	14,770,453		103			5.800	5.887	JD	21,750		12/02/2009	06/01/2039
341426-G2-4	FLORIDA ST BRD ED BABS 09 F	D		1	1FE	9,846,900	96.0790	9,607,900	10,000,000	9,846,968		68			5.800	5.887	JD	14,500		12/02/2009	06/01/2039
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	754,020	42.3990	847,980	2,000,000	1,124,898		64,471			0.000	5.990	NA			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	878,228	38.0720	953,704	2,505,000	1,317,125		76,454			0.000	6.070	NA			03/18/2003	10/01/2020
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	1,096,088	19.8780	914,388	4,600,000	1,656,877		97,990			0.000	6.190	NA			03/18/2003	10/01/2026
362832-AZ-0	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	1,104,592	17.9270	889,179	4,960,000	1,672,807		99,359			0.000	6.218	NA			03/18/2003	10/01/2027
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A	B			1FE	1,126,366	16.1550	862,677	5,340,000	1,702,645		100,697			0.000	6.190	NA			03/18/2003	10/01/2028
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93			2	1FE	4,939,700	109.4770	5,473,850	5,000,000	4,982,598		2,284			6.875	7.022	FA	143,229	343,750	12/27/1993	02/01/2021
167393-LB-1	CHICAGO HEIGHTS IL CORP PURP SER B 93				1FE	3,129,295	101.6330	3,150,623	3,100,000	3,099,526		483			7.500	7.472	JD	19,375	232,500	12/15/1993	12/01/2010
167393-LC-9	CHICAGO HEIGHTS IL CORP PURP SER B 93				1FE	3,538,963	102.4740	3,591,714	3,505,000	3,505,000					7.550	7.521	JD	22,052	264,628	12/15/1993	12/01/2011
167393-LD-7	CHICAGO HEIGHTS IL CORP PURP SER B 93				1FE	3,979,404	103.0000	4,078,800	3,960,000	3,964,989		(1,479)			7.550	7.569	JD	24,915	298,980	12/15/1993	12/01/2012
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E			2	1FE	10,000,000	98.8430	9,884,300	10,000,000	10,000,000					6.138	6.138	JD	165,385		09/10/2009	12/01/2039
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09			2	1FE	12,000,000	99.8940	11,987,280	12,000,000	12,000,000					5.720	5.720	JD	238,333		08/11/2009	12/01/2038
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B			2	1FE	35,000,000	99.5380	34,838,300	35,000,000	35,000,000					6.310	6.310	MN	282,197	785,245	06/18/2009	11/15/2031
215457-AV-4	COOK CNTY IL HSD 201 J STERLING MORTON O	B			2	3,506,914	73.6040	4,931,468	6,700,000	4,840,641		37,519			0.000	5.570	NA			01/28/2004	12/01/2015
215457-AX-0	COOK CNTY IL HSD 201 J STERLING MORTON O	B			2	3,207,491	49.0240	3,284,608	6,700,000	4,367,110		229,834			0.000	5.480	NA			04/13/2004	12/01/2017
21614L-AS-6	COOK CNTY IL HSD 201 J STERLING MORTON O	B			1	1,521,127	82.9470	2,069,528	2,495,000	1,906,221		101,552			0.000	5.550	NA			11/08/2005	12/01/2014
21614L-AU-1	COOK CNTY IL HSD 201 J STERLING MORTON O	B			1	1,351,716	72.6150	1,811,744	2,495,000	1,699,361		91,783			0.000	5.630	NA			11/08/2005	12/01/2016
21614L-AW-7	COOK CNTY IL HSD 201 J STERLING MORTON O	B			1	1,194,406	63.1520	1,575,642	2,495,000	1,507,624		82,813			0.000	5.730	NA			11/08/2005	12/01/2018
21614L-BA-4	COOK CNTY IL HSD 201 J STERLING MORTON O	B			1	1,580,970	47.0480	1,973,664	4,195,000	2,001,957		111,435			0.000	5.810	NA			11/08/2005	12/01/2022
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O	B			1	2,059,266	40.4880	2,490,012	6,150,000	2,609,707		145,744			0.000	5.830	NA			11/08/2005	12/01/2024
215219-JF-4	COOK CNTY IL SCH DIST NO 155 CALUMET 06C	B			1FE	1,717,576	91.6150	2,267,471	2,475,000	2,096,619		115,937			0.000	5.702	NA			06/09/2006	12/01/2012
215219-JH-0	COOK CNTY IL SCH DIST NO 155 CALUMET 06C	B			1FE	769,125	81.1650	1,014,563	1,250,000	941,422		52,749			0.000	5.850	NA			06/09/2006	12/01/2014
580773-FA-2	MCHENRY CNTY IL CCSD NO 158 2003 JUNE	B			2FE	3,090,641	89.9670	4,417,380	4,910,000	4,108,385		179,055			0.000	4.100	NA			06/24/2003	01/01/2014
713040-FB-4	PEORIA IL SCH DIST NO 150 2005B	B			1FE	976,671	91.3990	1,211,037	1,325,000	1,204,135		56,233			0.000	4.840	NA			07/19/2005	01/01/2012
779137-GF-9	ROUND LAKE IL CTFS 2007			1	1FE	2,650,000	87.7110	2,324,342	2,650,000	2,650,000					6.300	6.300	JJ	83,475	166,950	02/07/2007	01/01/2027
850527-JG-8	SPRINGFIELD IL G O 2004 A TXBL				1FE	1,765,000	103.5740	1,828,081	1,765,000	1,765,000					4.560	4.561	JD	6,707	40,242	12/16/2004	12/01/2013
850527-JH-6	SPRINGFIELD IL G O 2004 A TXBL				1FE	1,420,000	102.1490	1,450,516	1,420,000	1,420,000					4.650	4.651	JD	5,503	33,015	12/16/2004	12/01/2014
454622-QL-8	INDIANA BOND BK TXBL SCH SEVER 03-5A			1	1FE	15,600,000	93.0060	14,508,936	15,600,000	15,600,000					5.820	5.815	JJ	418,652	907,920	12/04/2003	01/15/2024
454623-7U-7	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,025,000	102.3320	4,118,863	4,025,000	4,025,000					6.070	6.069	JJ	112,658	244,318	06/10/2004	01/15/2019
454623-7V-5	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,035,000	102.3320	4,129,096	4,035,000	4,035,000					6.070	6.069	JJ	112,937	244,925	06/10/2004	07/15/2019
454623-7W-3	INDIANA BOND BK TXBL SCH SEVER 04-6A			1	2FE	4,050,000	101.7720	4,121,766	4,050,000	4,050,000					6.120	6.119	JJ	114,291	247,860	06/10/2004	01/15/2020
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B			2	1FE	20,000,000	101.4910	20,298,200	20,000,000	20,000,000					6.596	6.596	FA	666,929		06/23/2009	02/01/2039
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B			1	1FE	9,020,000	101.3930	9,145,649	9,020,000	9,020,000					6.783	6.783	MS	305,913		06/02/2009	09/01/2034
485428-ZU-3	KANSAS DEV FIN KS PUB EMPLY RETIRE 04C			1	1FE	4,362,122	100.1200	4,445,328	4,440,000	4,387,612		6,868			4.812	4.812	MN	35,609	213,653	02/27/2004	05/01/2016
49151E-QS-5	KENTUCKY ST PPTY & BLDGS PROJ 78 2003				1FE	2,624,066	105.4470	2,873,431	2,725,000	2,671,505		9,615			5.020	5.494	AO	34,199	136,795	06/02/2004	10/01/2014
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09			2	1FE	10,000,000	100.4310	10,043,100	10,000,000	10,000,000					6.573	6.573	FA	314,043		06/24/2009	08/01/2029
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09			2	1FE	13,500,000	97.0830	13,106,205	13,500,000	13,500,000					6.155	6.155	MN	101,558		10/28/2009	11/01/2029
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04			1	1FE	11,071,995	97.9110	10,897,719	11,130,229	11,081,321		724			6.200	6.247	AO	172,519	460,037	08/01/2006	10/01/2022
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04			2	1FE	3,823,600	90.2430	3,609,720	4,000,000	3,861,325		7,492			5.125	5.511	JD	9,111	205,000	04/14/2004	12/15/2024
111746-AK-9	BROCKTON MA G O 2005			2	1FE	8,055,119	93.7550	7,491,025	7,990,000	8,039,077		(4,260)			5.300	5.218	FA	176,446	423,470	11/29/2005	08/01/2020
25113P-AX-3	DETROIT MI COP RETIREMENT SYS 05 TXBL				3FE	7,495,000	67.3940	5,051,180	7,495,000	7,495,000					4.503	4.503	JD	15,000	337,500	07/13/2006	06/15/2013
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09			2	1FE	15,000,000	101.2460	15,186,900	15,000,000	15,000,000					7.747	7.747	MN	3,228		12/17/2009	05/01/2039
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009			1	1FE	10,000,000	103.0750	10,307,500	10,000,000	10,000,000					6.890	6.890	MN	114,833	243,060	06/05/2009	05/01/2039
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A			2	1FE	18,928,560	109.0320	20,716,080	19,000,000	18,932,173		3,613			6.850	6.947	MN	216,917	712,210	04/02/2009	11/01/2019
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09			1	1FE	10,948,750	95.6420	10,468,017	10,945,000	10,948,588		(162)			6.580	6.556	MN	120,030	306,077	05/19/2009	05/01/2039
605580-4W-6	MISSISSIPPI ST G O 2009 E			1	1FE	17,500,000	97.2390	17,016,825	17,500,000	17,500,000					6.089	6.089	AO	183,516		10/15/2009	10/01/2032
485106-CN-6	KANSAS CITY MO DNTWN ARENA 08D			2	1FE	9,195,000	93.5780	8,604,497	9,195,000	9,195,000					7.830	7.830	AO	179,992	719,969	07/17/2008	04/01/2040
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B			1	1FE	2,840,000	109.3500	3,105,540	2,840,000	2,840,000					7.520	7.805	JD	17,797	213,568	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C			1	1FE	4,890,000	109.3500	5,347,215	4,890,000	4,890,000					7.520	7.805	JD	30,644	367,728	10/25/2005	06/01/2028
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007			1	2FE	6,440,000	89.6780	5,775,263	6,440,000	6,440,000					7.730	8.514	AO	105,094	497,812	07/13/2007	10/15/2029
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			1	1FE	10,000,000	103.6520	10,365,200	10,000,000	10,000,000					7.250	7.250	MN	120,833	257,778	06/10/2009	11/01/2038
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	D		1	1FE	15,000,000	103.6520	15,547,800	15,000,000	15,000,000					7.250	7.250	MN	181,250	386,667	06/10/2009	11/01/2038
290090-GA-1	ELMWOOD PARK NJ G O PENSION 03			2	1FE	1,085,911	106.8160	1,212,362	1,135,000	1,100,026		888			4.850	5.605	MS	16,208		08/03/2006	03/15/2018
365856-FU-2	GARFIELD NJ G O PENSION 2003			2	1FE	933,514	105.6070	1,029,668	975,000	945,146		829			4.800	5.605	MS	13,780		08/03/2006	03/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
434110-QH-8	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.337,087	.15.3100	.174,534	.1,140,000	.439,685		.23,626			.0.000	.5.600	NA			.03/04/2005	.04/01/2027
434110-QJ-4	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.335,760	.13.8450	.166,140	.1,200,000	.437,955		.23,533			.0.000	.5.600	NA			.03/04/2005	.04/01/2028
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.338,893	.12.3490	.158,067	.1,280,000	.442,043		.23,753			.0.000	.5.600	NA			.03/04/2005	.04/01/2029
434110-QL-9	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.339,482	.11.0500	.149,728	.1,355,000	.442,809		.23,793			.0.000	.5.600	NA			.03/04/2005	.04/01/2030
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.340,195	.9.8840	.141,835	.1,435,000	.443,743		.23,844			.0.000	.5.600	NA			.03/04/2005	.04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.340,982	.8.8390	.134,353	.1,520,000	.444,768		.23,899			.0.000	.5.600	NA			.03/04/2005	.04/01/2032
434110-QP-0	HOBOKEN NJ PENSION 2003 CAP	.@			.2FE	.341,771	.7.9010	.127,206	.1,610,000	.445,796		.23,954			.0.000	.5.600	NA			.03/04/2005	.04/01/2033
443730-FT-8	HUDSON CNTY NJ FIRE & RSC 2004			.2	.1FE	.9,246,690	.97.0640	.8,735,760	.9,000,000	.9,217,344		.(15,143)			.6.640	.6.376	FA	.249,000	.597,600	.12/21/2007	.02/01/2024
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E			.2	.1FE	.4,894,450	.97.8620	.4,893,100	.5,000,000	.4,937,653		.1,835			.5.380	.5.715	MS	.89,667		.04/20/2006	.09/01/2016
59656N-CP-5	MIDDLESEX CNTY NJ PENSION 04 TXBL			.2	.1FE	.1,500,000	.96.9680	.1,454,520	.1,500,000	.1,500,000					.5.160	.5.160	AO	.19,350	.77,400	.02/19/2004	.10/01/2021
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP	.@		.2	.1FE	.1,677,772	.24.5560	.1,637,885	.6,670,000	.2,215,474		.130,421			.0.000	.6.111	NA			.03/22/2005	.10/15/2029
645913-AU-8	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.3,361,290	.68.8910	.3,972,255	.5,766,000	.4,075,174		.31,331			.0.000	.5.750	NA			.08/03/2006	.02/15/2016
645913-AV-6	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.15,097,189	.64.0680	.18,900,060	.29,500,000	.19,757,652		.1,081,136			.0.000	.5.262	NA			.07/18/2005	.02/15/2017
645913-AY-0	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.23,673,800	.52.2830	.31,369,800	.60,000,000	.33,694,199		.1,866,008			.0.000	.5.786	NA			.03/03/2004	.02/15/2020
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.23,465,261	.48.9840	.29,861,136	.60,961,000	.32,605,244		.1,783,709			.0.000	.5.706	NA			.03/03/2004	.02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.25,422,477	.45.7770	.37,043,206	.80,921,000	.38,934,336		.2,279,806			.0.000	.6.129	NA			.07/22/2004	.02/15/2022
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.2,262,341	.42.4830	.3,332,791	.7,845,000	.3,528,554		.208,438			.0.000	.6.182	NA			.09/10/2002	.02/15/2023
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B	.@			.1FE	.17,637,750	.39.2570	.25,517,050	.65,000,000	.27,509,269		.1,624,999			.0.000	.6.182	NA			.09/10/2002	.02/15/2024
646136-WV-9	NEW JERSEY TRANSN BABS 09B			.1	.1FE	.4,920,200	.102.7230	.5,136,150	.5,000,000	.4,920,651		.451			.6.875	.7.133	JD	.15,278	.183,330	.05/28/2009	.12/15/2039
650366-7T-8	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.717,544	.32.5590	.809,091	.2,485,000	.1,089,619		.65,732			.0.000	.6.320	NA			.04/09/2003	.04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.540,460	.29.5070	.590,140	.2,000,000	.821,780		.49,724			.0.000	.6.340	NA			.04/09/2003	.04/01/2024
650366-7X-9	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.975,734	.22.2200	.976,569	.4,395,000	.1,487,494		.90,548			.0.000	.6.380	NA			.04/09/2003	.04/01/2027
650366-7Y-7	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.968,193	.20.2220	.941,334	.4,655,000	.1,476,963		.90,042			.0.000	.6.390	NA			.04/09/2003	.04/01/2028
650366-7Z-4	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.961,437	.18.4230	.909,175	.4,935,000	.1,467,608		.89,605			.0.000	.6.400	NA			.04/09/2003	.04/01/2029
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.954,214	.16.8390	.880,680	.5,230,000	.1,457,526		.89,121			.0.000	.6.410	NA			.04/09/2003	.04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.948,947	.15.3890	.852,551	.5,540,000	.1,449,489		.88,631			.0.000	.6.410	NA			.04/09/2003	.04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP	.@			.1FE	.1,200,584	.12.8160	.797,155	.6,220,000	.1,664,826		.91,754			.0.000	.5.750	NA			.03/22/2004	.04/01/2033
685312-GR-5	ORANGE TWNSHP NJ WTR-SWR UTIL 03 B			.2	.1FE	.2,404,760	.87.9540	.2,176,862	.2,475,000	.2,431,493		.5,145			.4.550	.4.850	JD	.9,384	.112,613	.03/03/2004	.06/01/2018
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	.@		.2	.1FE	.2,380,032	.39.0940	.2,441,420	.6,245,000	.3,375,568		.221,930			.0.000	.5.431	NA			.03/25/2004	.04/01/2022
295084-FE-2	ERIE CNTY NY G O PUB IMPT 05C TXBL				.2FE	.4,281,878	.102.6880	.4,307,762	.4,195,000	.4,235,371		.(12,526)			.5.500	.5.142	JD	.19,227	.230,725	.12/16/2005	.12/01/2012
649875-MD-0	NEW YORK ST JOB DEV GTD SPL PURP 04B				.1FE	.3,090,000	.104.9500	.3,242,955	.3,090,000	.3,090,000					.5.060	.5.061	MS	.52,118	.156,354	.04/16/2004	.03/01/2014
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B				.1FE	.3,090,000	.104.1680	.3,218,791	.3,090,000	.3,090,000					.5.140	.5.141	MS	.52,942	.158,826	.04/16/2004	.03/01/2015
649875-MF-5	NEW YORK ST JOB DEV GTD SPL PURP 04B				.1FE	.3,085,000	.103.3350	.3,187,885	.3,085,000	.3,085,000					.5.240	.5.241	MS	.53,885	.161,654	.04/16/2004	.03/01/2016
914713-KS-0	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	.@			.1FE	.257,145	.97.4120	.1,461,180	.1,500,000	.1,354,379		.117,815			.0.000	.9.250	NA			.08/05/1991	.02/15/2011
914713-KT-8	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	.@			.1FE	.234,915	.93.8950	.1,408,425	.1,500,000	.1,237,130		.107,372			.0.000	.9.250	NA			.08/05/1991	.02/15/2012
914713-KU-5	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	.@			.1FE	.214,605	.89.2840	.1,339,260	.1,500,000	.1,129,692		.98,067			.0.000	.9.250	NA			.08/05/1991	.02/15/2013
914713-KV-3	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	.@			.1FE	.261,400	.83.7950	.1,675,900	.2,000,000	.1,375,165		.119,450			.0.000	.9.250	NA			.08/05/1991	.02/15/2014
199491-L5-8	COLUMBUS OH G O VAR BABS 2009C			.1	.1FE	.2,080,000	.97.5740	.2,029,539	.2,080,000	.2,080,000					.5.800	.5.800	JJ	.14,075		.11/06/2009	.07/01/2028
199491-L5-8	COLUMBUS OH G O VAR BABS 2009C	.0		.1	.1FE	.30,000,000	.97.5740	.29,272,200	.30,000,000	.30,000,000					.5.800	.5.800	JJ	.203,000		.11/06/2009	.07/01/2028
232263-CU-5	CUYAHOGA CNTY OH ECON DEV BROWNFIELD 04C				.1FE	.835,000	.101.0840	.844,051	.835,000	.835,000					.4.000	.3.997	JD	.2,783	.33,400	.02/18/2004	.06/01/2010
232263-CM-3	CUYAHOGA CNTY OH ECON DEV GATEWAY 04A				.1FE	.1,630,000	.101.0640	.1,647,343	.1,630,000	.1,630,000					.4.000	.3.997	JD	.5,433	.65,200	.02/18/2004	.06/01/2010
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A			.2	.1FE	.14,679,445	.115.4700	.16,743,150	.14,500,000	.14,089,811		.36,150			.8.625	.8.636	JD	.104,219	.1,250,625	.04/12/1993	.06/01/2022
232263-AQ-6	CUYAHOGA CNTY OH ECON DEV GATEWAY 94			.2	.1FE	.5,190,000	.104.5560	.5,426,456	.5,190,000	.5,185,424		.426			.7.350	.7.394	JD	.31,789	.190,733	.02/11/1994	.06/01/2012
232263-AR-4	CUYAHOGA CNTY OH ECON DEV GATEWAY 94			.1	.1FE	.15,195,000	.101.7640	.15,463,040	.15,195,000	.15,195,000					.7.600	.7.639	JD	.96,235	.1,154,820	.02/11/1994	.06/01/2023
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A			.2	.1FE	.15,000,000	.98.6750	.14,801,250	.15,000,000	.15,000,000					.6.034	.6.034	JD	.22,628		.12/16/2009	.12/01/2034
889384-DA-8	TOLEDO OH SPL OBLIG MARINA DIST 06			.2	.2FE	.1,164,907	.98.5580	.1,118,633	.1,135,000	.1,154,455		.(479)			.6.100	.5.700	JD	.5,770	.34,618	.08/03/2006	.12/01/2016
217039-CW-4	COOS CNTY OR G O TAXABLE 2003 B			.2	.1FE	.3,506,409	.98.9640	.3,612,186	.3,650,000	.3,559,319		.1,869			.4.330	.4.815	JD	.13,170	.79,023	.07/14/2005	.06/01/2017
625517-DB-0	MULTNOMAH CNTY OR SD 1J PORTLAND 04				.1FE	.1,380,000	.109.6840	.1,513,639	.1,380,000	.1,380,000					.5.518	.5.517	JD	.3,384	.76,148	.05/07/2004	.06/15/2013
68583R-BK-7	OREGON CMNTY CLG LTD TAX PENSION 2004				.1FE	.2,787,443	.104.8570	.3,082,796	.2,940,000	.2,839,181		.10,531			.5.097	.5.667	JD	.416	.149,852	.06/02/2004	.06/30/2017
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004			.2	.1FE	.6,100,000	.95.0640	.5,798,904	.6,100,000	.6,100,000					.5.440	.5.441	JD	.922	.331,840	.02/11/2004	.06/30/2023
686053-AP-4	OREGON SCH BRD PENSION OBLIG 02A	.@			.1FE	.5,688,320	.71.4540	.7,859,940	.11,000,000	.7,678,440		.413,295			.0.000	.5.610	NA			.07/26/2004	.06/30/2016
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	.@			.1FE	.2,535,998	.56.5140	.3,851,429	.6,815,000	.3,879,957		.223,438			.0.000	.6.020	NA			.10/11/2002	.06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	.@			.1FE	.5,538,192	.51.4060	.8,384,319	.16,310,000	.8,557,787		.509,901			.0.000	.6.240	NA			.12/17/2002	.06/30/2020
686053-CD-9	OREGON SCH BRD PENSION OBLIG 03A	.@			.1FE	.1,618,300	.80.8140	.2,020,350	.2,500,000	.1,990,711		.98,325			.0.000	.5.130	NA			.11/23/2005	.06/30/2014
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	.@			.1FE	.5,918,620	.59.6690	.7,560,062	.12,670,000	.7,764,837		.434,424			.0.000	.5.851	NA			.07/11/2006	.06/30/2018
686053-CK-3	OREGON SCH BRD PENSION OBLIG 03A	.@			.1FE	.14,077,529	.51.1970	.16,577,589	.32,380,000	.18,527,005		.959,643			.0.000	.5.390	NA			.10/28/2004	.06/30/2020

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
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A				1FE	16,008,012	47.1310	21,564,789	45,755,000	22,937,813		1,336,923			0.000	6.098	NA			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A				1FE	27,530,709	43.3510	34,997,262	80,730,000	38,924,904		2,204,857			0.000	5.929	NA			04/12/2005	06/30/2022
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A				1FE	8,049,440	39.8610	11,161,080	28,000,000	12,169,169		728,585			0.000	6.270	NA			04/04/2003	06/30/2023
736679-KZ-3	PORTLAND OR G O PENSION 99C CAP				1FE	13,309,923	43.0520	17,065,813	39,640,000	18,192,459		1,025,997			0.000	5.890	NA			08/06/2004	06/01/2023
736679-LA-7	PORTLAND OR G O PENSION 99C CAP				1FE	13,036,170	39.5900	16,320,978	41,225,000	17,827,677		1,007,071			0.000	5.900	NA			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP				1FE	9,452,531	37.5700	11,975,438	31,875,000	12,947,196		734,944			0.000	5.930	NA			08/06/2004	06/01/2025
736679-LC-3	PORTLAND OR G O PENSION 99C CAP				1FE	4,072,507	34.1510	4,982,631	14,590,000	5,581,031		317,312			0.000	5.940	NA			08/06/2004	06/01/2026
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C			2	1FE	743,838	100.7450	750,550	745,000	744,162		93			5.250	5.280	MS	13,038	39,113	12/12/2005	09/01/2017
20281P-AS-1	PENNSYLVANIA COMWLTH FIN AUTH 2005 B			2	1FE	13,005,000	94.7410	12,321,067	13,005,000	13,005,000					5.380	5.380	JD	58,306	699,669	11/17/2005	06/01/2021
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	19,930,000	100.5030	20,100,600	20,000,000	19,944,397		3,442			5.631	5.677	JD	93,850	1,126,200	04/12/2006	06/01/2023
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	0		2	1FE	28,890,000	100.5030	29,035,317	28,890,000	28,890,000					5.631	5.630	JD	135,566	1,561,899	04/07/2006	06/01/2023
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D			2	1FE	11,000,000	97.3560	10,709,160	11,000,000	11,000,000					6.218	6.218	JD	93,097		11/04/2009	06/01/2039
71781L-AM-1	PHILADELPHIA PA INDL DEV PENSION FD 99A			2	1FE	15,046,334	93.2550	13,988,250	15,000,000	14,981,698		548			6.350	6.327	AO	201,083	952,500	01/22/1999	04/15/2028
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B				2FE	7,027,863	28.4770	7,119,250	25,000,000	10,667,651		617,144			0.000	6.051	NA			05/06/2004	04/15/2024
71781L-AS-8	PHILADELPHIA PA INDL DEV PENSION FD 99B				2FE	5,856,151	74.1720	7,064,141	9,524,000	7,519,175		403,168			0.000	4.792	NA			08/25/2006	04/15/2014
71781L-BA-6	PHILADELPHIA PA INDL DEV PENSION FD 99B				2FE	738,720	34.8920	785,070	2,250,000	1,048,628		63,164			0.000	6.310	NA			05/06/2004	04/15/2022
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B				2FE	5,965,970	31.4960	6,299,200	20,000,000	9,056,415		524,061			0.000	6.053	NA			05/06/2004	04/15/2023
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B				2FE	6,601,023	25.8090	6,436,765	24,940,000	10,021,816		580,037			0.000	6.054	NA			05/06/2004	04/15/2025
755553-TT-1	READING PA G O 2006 TXBL			1	1FE	4,840,000	78.5120	3,799,981	4,840,000	4,840,000					5.480	5.454	MN	33,891	265,232	12/04/2006	11/15/2026
755553-TY-0	READING PA G O 2006 TXBL			1	1FE	15,395,000	70.2570	10,816,065	15,395,000	15,395,000					5.530	5.503	MN	108,783	851,344	12/04/2006	11/15/2031
745145-YU-0	PUERTO RICO COMWLTH PUB IMPT G O 01A	0			2FE	629,244	104.6780	575,729	550,000	613,157		(7,174)			5.500	3.730	JJ	15,125	30,250	09/11/2007	07/01/2017
745144-2B-0	PUERTO RICO COMWLTH PUB IMPT G O 95			2	2FE	254,464	106.5850	266,463	250,000	252,530		(429)			5.650	5.416	JJ	7,063	14,125	01/01/2005	07/01/2015
743787-L3-5	PROVIDENCE RI G O 2001 B			2	1FE	1,235,395	101.1570	1,153,190	1,140,000	1,206,977		(9,025)			6.740	5.568	JJ	35,430	76,836	08/25/2006	01/15/2021
212474-GE-4	RHODE ISLAND CONVENTION CTR - DKN 06 A			2	1FE	3,000,000	99.3240	2,979,720	3,000,000	3,000,000					5.910	5.911	MN	22,655	177,300	05/04/2006	05/15/2021
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B			1	1FE	25,000,000	101.7420	25,435,500	25,000,000	25,000,000					6.904	6.904	FA	652,044		08/05/2009	02/15/2039
235218-K8-6	DALLAS TX G O 2005 CAP TXBL				1FE	5,793,800	71.3500	7,135,000	10,000,000	7,379,742		357,320			0.000	5.025	NA			01/20/2005	02/15/2016
235218-K9-4	DALLAS TX G O 2005 CAP TXBL				1FE	2,727,800	66.0450	3,302,250	5,000,000	3,489,361		171,860			0.000	5.115	NA			01/20/2005	02/15/2017
235218-L2-8	DALLAS TX G O 2005 CAP TXBL				1FE	3,598,700	60.9960	4,269,720	7,000,000	4,618,776		230,489			0.000	5.185	NA			01/20/2005	02/15/2018
235218-L3-6	DALLAS TX G O 2005 CAP TXBL				1FE	4,824,900	56.2880	5,628,800	10,000,000	6,219,064		315,523			0.000	5.275	NA			01/20/2005	02/15/2019
235218-L4-4	DALLAS TX G O 2005 CAP TXBL				1FE	2,692,070	51.8740	3,057,972	5,895,000	3,473,257		176,860			0.000	5.295	NA			01/20/2005	02/15/2020
235218-L5-1	DALLAS TX G O 2005 CAP TXBL				1FE	3,815,153	33.9970	3,816,163	11,225,000	4,963,273		260,747			0.000	5.470	NA			01/20/2005	02/15/2025
235218-L6-9	DALLAS TX G O 2005 CAP TXBL				1FE	3,558,321	31.4070	3,470,474	11,050,000	4,629,165		243,198			0.000	5.470	NA			01/20/2005	02/15/2026
235218-L7-7	DALLAS TX G O 2005 CAP TXBL				1FE	4,640,571	29.0340	4,416,071	15,210,000	6,037,119		317,168			0.000	5.470	NA			01/20/2005	02/15/2027
235218-L8-5	DALLAS TX G O 2005 CAP TXBL				1FE	3,671,189	26.8660	3,411,982	12,700,000	4,776,012		250,915			0.000	5.470	NA			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL				1FE	5,518,284	24.8910	5,026,737	20,195,000	7,182,357		377,992			0.000	5.480	NA			01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL				1FE	7,816,580	23.0970	6,974,139	30,195,000	10,173,714		535,420			0.000	5.480	NA			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G O 2005 CAP TXBL				1FE	7,400,117	21.4270	6,465,597	30,175,000	9,631,711		506,904			0.000	5.480	NA			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL				1FE	7,999,898	18.4290	6,698,020	36,345,000	10,412,329		547,981			0.000	5.480	NA			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL				1FE	6,290,307	17.0860	5,153,992	30,165,000	8,187,172		430,870			0.000	5.480	NA			01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL				1FE	5,038,513	15.8360	4,038,972	25,505,000	6,557,925		345,133			0.000	5.480	NA			01/20/2005	02/15/2035
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	28,000,000	99.1240	27,754,720	28,000,000	28,000,000					6.168	6.301	FA	287,840		10/22/2009	02/15/2034
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	20,000,000	97.9120	19,582,400	20,000,000	20,000,000					6.125	6.277	FA	204,167		11/12/2009	02/15/2028
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04			2	1FE	1,100,000	104.4930	1,149,423	1,100,000	1,100,000					5.200	5.199	MN	9,533	57,200	11/10/2004	11/01/2014
37855P-EH-1	GLENDALE WI CMNTY DEV BAYSHORE 05 B				1FE	1,070,155	101.0780	1,127,020	1,115,000	1,085,204		4,262			5.200	5.750	AO	14,495	57,980	03/03/2006	10/01/2015
392643-PJ-5	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	769,307	98.9170	761,661	770,000	769,534		52			5.000	5.008	AO	9,625	38,500	03/01/2005	04/01/2017
392643-PM-8	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	996,900	97.2860	972,860	1,000,000	997,637		170			5.200	5.236	AO	13,000	52,000	03/01/2005	04/01/2020
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A			2	1FE	5,000,000	105.2820	5,264,100	5,000,000	5,000,000					6.840	6.840	JD	28,500	227,050	03/20/2009	12/01/2028
602266-AA-6	MILWAUKEE CNTY WI G O PENSION 09 B				1FE	15,000,000	106.4220	15,963,300	15,000,000	15,000,000					5.390	5.390	JD	67,375	536,745	03/20/2009	12/01/2013
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,176,967	15.4190	1,204,224	7,810,000	1,715,007		103,931			0.000	6.350	NA			12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,280,846	14.2240	1,290,828	9,075,000	1,867,460		113,340			0.000	6.360	NA			12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,318,296	13.1180	1,308,521	9,975,000	1,923,184		116,897			0.000	6.370	NA			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,323,292	12.0950	1,293,560	10,695,000	1,931,592		117,582			0.000	6.380	NA			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,378,139	11.1480	1,326,612	11,900,000	2,012,835		122,712			0.000	6.390	NA			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,373,717	10.2730	1,302,103	12,675,000	2,007,542		122,572			0.000	6.400	NA			12/18/2003	04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENISON 03 CAP				1FE	1,404,529	9.4630	1,310,626	13,850,000	2,053,754		125,578			0.000	6.410	NA			12/18/2003	04/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENISON 03 CAP	@			1FE	113,832	8.7150	104,580	1,200,000	166,548		10,199			0.000	6.420	NA			12/18/2003	04/01/2041
1899999. U.S. Political Subdivisions - Issuer Obligations						1,499,038,864	XXX	1,599,691,521	2,583,166,229	1,723,992,917		41,842,136	1,110,938		XXX	XXX	XXX	13,603,525	30,426,959	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,499,038,864	XXX	1,599,691,521	2,583,166,229	1,723,992,917		41,842,136	1,110,938		XXX	XXX	XXX	13,603,525	30,426,959	XXX	XXX
566130-AA-1	MARBURY AL WTR SYS SER 2007			2	1FE	9,000,000	80.7250	7,265,250	9,000,000	9,000,000					6.550	6.550	FA	222,700	589,500	11/28/2007	08/15/2037
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	5,000,000	98.0440	4,902,200	5,000,000	5,000,000					6.180	6.180	JJ	52,358		10/15/2009	07/01/2034
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	4,000,000	97.9270	3,917,080	4,000,000	4,000,000					6.280	6.280	JJ	42,564		10/15/2009	07/01/2039
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			1	1FE	13,327,427	78.6310	10,776,379	13,705,000	13,358,818		10,875			5.250	5.868	MS	239,838	719,513	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	@		2	1FE	10,079,675	37.1530	10,423,274	28,055,000	12,889,338		730,673			0.000	5.924	NA			10/27/2005	03/01/2025
743759-AE-2	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	750,000	101.7090	762,818	750,000	750,000					4.680	4.676	AO	8,775		07/14/2005	10/01/2010
743759-AF-9	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,080,000	103.0870	1,113,340	1,080,000	1,080,000					4.790	4.787	AO	12,933		07/14/2005	10/01/2011
743759-AG-7	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,155,000	103.4840	1,195,240	1,155,000	1,155,000					4.930	4.929	AO	14,235	56,942	07/14/2005	10/01/2012
743759-AH-5	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,205,000	106.4990	1,283,313	1,205,000	1,340,186		(23,237)			5.040	5.037	AO	15,183	60,732	07/14/2005	10/01/2013
743759-AJ-1	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,000,000	101.2780	1,012,780	1,000,000	1,000,000					5.060	5.058	AO	12,650	50,600	07/14/2005	10/01/2014
743759-AK-8	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,165,000	104.0240	1,211,880	1,165,000	1,165,000					5.080	5.078	AO	14,796	59,182	07/14/2005	10/01/2015
743759-AL-6	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,760,000	97.6140	1,718,006	1,760,000	1,760,000					5.130	5.128	AO	22,572	90,288	07/14/2005	10/01/2016
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	5,030,000	90.8380	4,569,151	5,030,000	5,030,000					5.300	5.301	AO	66,648	266,590	07/14/2005	10/01/2020
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	9,450,000	84.0140	7,939,323	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
743759-AQ-5	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	18,775,000	80.1550	15,049,101	18,775,000	18,775,000					5.390	5.391	AO	252,993	1,011,973	07/14/2005	10/01/2030
26116P-BF-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB				1FE	3,095,000	101.4660	3,140,373	3,095,000	3,095,000					5.130	5.128	JJ	79,387	158,774	12/01/2005	07/01/2012
26116P-BG-4	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB				1FE	3,255,000	100.5050	3,271,438	3,255,000	3,255,000					5.160	5.156	JJ	83,979	167,958	12/01/2005	07/01/2013
26116P-BL-3	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB				1FE	3,990,000	92.0740	3,673,753	3,990,000	3,673,753			316,247		5.270	5.268	JJ	105,137	210,273	12/01/2005	07/01/2017
718846-AD-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	5,000,000	101.1860	5,059,300	5,000,000	5,000,000					4.940	4.939	JJ	123,500		05/12/2004	07/01/2010
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	1,786,540	103.8450	1,817,288	1,750,000	1,770,873		(3,169)			5.770	5.515	JJ	50,488	100,975	05/27/2004	07/01/2015
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	16,550,000	99.7860	16,514,583	16,550,000	16,550,000					5.870	5.870	JJ	485,743	971,485	05/12/2004	07/01/2017
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	21,360,000	98.1290	20,960,354	21,360,000	21,360,000					5.970	5.970	JJ	637,596	1,275,192	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	2,543,600	93.1740	2,329,350	2,500,000	2,534,750		(1,810)			6.170	6.010	JJ	77,125	154,250	06/01/2004	07/01/2024
718846-AN-8	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04			2	1FE	20,236,920	89.0340	17,806,800	20,000,000	20,205,861		(6,377)			6.250	6.153	JJ	625,000	1,250,000	06/02/2004	07/01/2029
718937-AC-9	PHOENIX AZ INDL DEV STADIUM BANKONE 98			2	2	5,248,939	89.5990	4,175,313	4,660,000	4,175,313		(27,718)	980,057		6.850	5.631	JD	26,601	319,210	08/29/2006	12/01/2025
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	752,470	25.0000	375,000	1,500,000		(769,610)	20,222	762,980		6.250	6.259	AO		46,875	11/23/2005	10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	3,108,134	25.0000	1,627,500	6,510,000		(3,194,385)	86,251	3,401,866		6.500	6.648	AO		211,575	11/17/2005	10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05			1	6*	9,330,928	25.0000	4,817,500	19,270,000		(9,364,467)	219,238	10,908,738		7.375	6.813	AO		710,581	11/17/2005	10/01/2031
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	5FE	853,450	95.0790	803,418	845,000	848,493		(830)			6.650	6.376	JD	2,497	49,210	05/03/2006	06/15/2012
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	5FE	9,171,593	89.1660	7,552,360	8,470,000	8,928,166		(67,377)			7.125	5.969	JD	26,822	603,488	01/23/2006	06/15/2017
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	5FE	11,172,862	88.1700	8,971,298	10,175,000	10,980,683		(52,884)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C			2	1FE	8,994,040	98.5060	8,328,682	8,455,000	8,856,535		(40,110)			6.500	5.736	AO	137,394	549,575	06/19/2006	10/01/2019
010869-CD-5	ALAMEDA CORRIDOR TRANSN CA SR 99C			2	1FE	24,565,077	85.1010	20,198,722	23,735,000	24,251,648		(17,332)			6.600	6.331	AO	391,628	1,566,510	08/09/2002	10/01/2029
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	1,438,050	36.9150	1,845,750	5,000,000	2,326,025		146,666			0.000	6.620	NA			08/08/2002	10/01/2021
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	1,886,360	33.2930	2,330,510	7,000,000	3,051,139		192,385			0.000	6.620	NA			08/08/2002	10/01/2022
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	672,647	14.6390	490,407	3,350,000	937,956		55,814			0.000	6.230	NA			07/27/2004	10/01/2030
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	566,520	13.3110	399,330	3,000,000	789,972		47,008			0.000	6.230	NA			07/27/2004	10/01/2031
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,374,400	12.1010	2,299,190	19,000,000	4,705,373		280,002			0.000	6.230	NA			07/27/2004	10/01/2032
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,173,570	10.9970	2,089,430	19,000,000	4,425,337		263,339			0.000	6.230	NA			07/27/2004	10/01/2033
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	2,984,710	9.9920	1,898,480	19,000,000	4,161,987		247,669			0.000	6.230	NA			07/27/2004	10/01/2034
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	2,807,250	9.0750	1,724,250	19,000,000	3,914,493		232,934			0.000	6.230	NA			07/27/2004	10/01/2035
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,988,560	8.5800	2,462,889	28,705,000	5,561,793		330,967			0.000	6.230	NA			07/27/2004	10/01/2036
010869-EC-5	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	10,737,967	84.5250	13,937,327	16,489,000	14,329,542		713,079			0.000	5.170	NA			04/22/2004	10/01/2012
010869-EE-1	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	7,666,812	18.8880	4,849,494	25,675,000	9,629,288		517,599			0.000	5.602	NA			11/10/2005	10/01/2027
010869-EF-8	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	12,491,970	17.0970	8,663,050	50,670,000	16,768,552		958,018			0.000	6.000	NA			11/17/2005	10/01/2028
010869-EG-6	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	4,091,400	15.4960	2,324,400	15,000,000	5,117,149		271,195			0.000	5.520	NA			11/17/2005	10/01/2029
010869-EH-4	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	10,117,108	12.7660	6,468,532	50,670,000	13,766,737		798,678			0.000	6.096	NA			11/17/2005	10/01/2031
010869-EJ-0	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	3,456,750	11.5820	1,737,300	15,000,000	4,326,826		230,103			0.000	5.540	NA			11/17/2005	10/01/2032
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			1FE	15,983,233	10.5060	9,920,291	94,425,000	22,174,750		1,310,113			0.000	6.205	NA			11/17/2005	10/01/2033
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F			2	1FE	17,000,000	95.5210	16,238,570	17,000,000	17,000,000					6.263	6.263	AO	165,622		10/28/2009	04/01/2049
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESEARCH 05 B			2	1FE	1,054,274	92.8650	1,067,948	1,150,000	1,070,836		4,802			5.040	5.880	JJ	28,980	57,960	04/06/2006	07/01/2023
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B			2	1FE	15,879,000	87.7260	13,158,900	15,000,000	15,215,822		(22,532)			7.800	7.508	MN	195,000	1,170,000	09/16/1997	11/01/2019

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
223052-BX-8	COVINA CA REDEV AGY REVIT REDEV NO 1 04			2	1FE	1,769,548	79.8080	1,396,640	1,750,000	1,764,772		(1,085)			5.370	5.260	JD	7,831	93,975	02/22/2005	12/01/2023
455719-BB-9	INDIO CA REDEV AGY TIF MERGED 04A			2	1FE	3,492,567	97.0080	3,264,319	3,365,000	3,476,384		(3,375)			6.300	5.997	FA	80,087	211,995	07/16/2004	08/15/2033
457106-MY-5	INGLEWOOD CA REDEV PROJ 07A-H			2	2FE	26,810,000	78.1890	20,962,471	26,810,000	26,810,000					6.315	6.315	MN	282,175	1,693,052	11/30/2007	05/01/2038
540240-CE-6	LODI CA ELEC SYS COP 2002 D TXBL				2FE	2,899,468	101.3770	3,000,759	2,960,000	2,923,666		6,946			5.150	5.458	JJ	76,220	152,440	03/29/2006	07/01/2014
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P			2	1FE	13,765,644	88.8090	12,575,354	14,160,000	13,784,543		11,932			8.000	9.006	MS	377,600	1,337,327	06/23/2008	09/01/2038
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C			2	1FE	17,000,000	96.2600	16,364,200	17,000,000	17,000,000					6.008	6.008	JJ	79,439		11/20/2009	07/01/2039
544435-C3-2	LOS ANGELES CA INTL ARPTS BABS 09C			2	1FE	12,500,000	98.0050	12,250,625	12,500,000	12,500,000					6.582	6.582	MN	63,992		11/18/2009	05/15/2039
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			1	1FE	10,000,000	100.3050	10,030,500	10,000,000	10,000,000					6.538	6.538	JJ	254,256		07/31/2009	07/01/2039
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			1	1FE	9,944,600	100.7110	10,071,100	10,000,000	9,944,885		285			7.200	7.227	FA	262,000		08/06/2009	08/01/2039
769123-CZ-1	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T				1FE	1,185,000	99.0570	1,173,825	1,185,000	1,185,000					4.620	4.619	AO	13,687		12/15/2004	10/01/2012
769123-DA-5	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T				1FE	1,240,000	97.5400	1,209,496	1,240,000	1,240,000					4.760	4.758	AO	14,756		12/15/2004	10/01/2013
769123-DB-3	RIVERSIDE CNTY CA REDEV AGY HSG 04A-T				1FE	1,300,000	95.4310	1,240,603	1,300,000	1,300,000					4.870	4.868	AO	15,828		12/15/2004	10/01/2014
786005-PM-4	SACRAMENTO CA MUN UTIL BABS 09V			2	1FE	5,000,000	99.5550	4,977,750	5,000,000	5,000,000					6.322	6.322	MN	40,391	158,050	05/05/2009	05/15/2036
795830-AV-0	SALVATION ARMY TAXABLE 2006			2	1FE	5,000,000	93.8580	4,692,900	5,000,000	5,000,000					5.637	5.637	MS	93,950	281,850	09/08/2006	09/01/2026
79728T-AR-2	SAN DIEGO CA METRO TRANSIT PENSION 04A			1	1FE	1,258,015	90.3320	1,169,799	1,295,000	1,265,786		1,734			5.150	5.444	JD	5,558	66,693	01/06/2005	12/01/2023
79771P-XV-2	SAN FRANCISCO CA REDEV TAX ALLOC 04D			1	1FE	3,016,332	106.0540	3,149,804	2,970,000	2,994,212		(4,534)			5.650	5.459	FA	69,919	167,805	07/01/2004	08/01/2015
79771P-XW-0	SAN FRANCISCO CA REDEV TAX ALLOC 04D			1	1FE	3,198,202	104.8550	3,287,204	3,135,000	3,168,058		(6,184)			5.750	5.517	FA	75,109	180,263	07/01/2004	08/01/2016
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A			2	1FE	3,408,730	100.4670	3,395,785	3,380,000	3,401,351		(2,427)			5.618	5.435	FA	79,120	189,888	09/06/2006	08/01/2016
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C			2	2FE	3,535,000	98.4460	3,480,066	3,535,000	3,535,000					6.150	6.148	MS	72,468	217,403	06/21/2006	09/01/2016
861395-GE-5	STOCKTON CA PUB FIN AUTH HSG 06C			1	2FE	21,585,000	86.5590	18,683,760	21,585,000	20,162,270			1,422,730		6.870	6.867	MS	494,297	1,482,890	06/21/2006	09/01/2037
861395-EV-9	STOCKTON CA PUB FIN AUTH REDEV 06B				2FE	1,330,000	100.5430	1,337,222	1,330,000	1,330,000					6.040	6.024	MS	26,777	80,332	06/21/2006	09/01/2010
861395-EX-5	STOCKTON CA PUB FIN AUTH REDEV 06B				2FE	1,355,000	100.4270	1,360,786	1,355,000	1,355,000					6.080	6.068	MS	27,461	82,384	06/21/2006	09/01/2012
861395-EY-3	STOCKTON CA PUB FIN AUTH REDEV 06B				2FE	980,000	98.6760	967,025	980,000	980,000					6.100	6.090	MS	19,927	59,780	06/21/2006	09/01/2013
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B			1	1FE	14,506,350	96.0040	14,400,600	15,000,000	14,507,829		1,479			8.750	9.086	MN	167,708	492,180	06/18/2009	11/15/2044
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BABS 09B			2	1FE	25,000,000	98.6090	24,652,250	25,000,000	25,000,000					6.918	6.918	JJ	802,296		06/25/2009	01/01/2034
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	2FE	1,317,571	103.3910	1,287,218	1,245,000	1,280,270		(11,791)			7.000	5.969	MS	29,050	87,150	07/19/2006	09/01/2013
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	2FE	1,606,594	96.9250	1,473,260	1,520,000	1,579,397		(8,550)			6.750	5.930	MS	34,200	102,600	07/19/2006	09/01/2016
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2			2	1FE	5,000,000	97.1280	4,856,400	5,000,000	5,000,000					6.013	6.013	MN	36,746		11/06/2009	11/15/2039
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09			1	1FE	14,770,000	98.0450	14,481,247	14,770,000	14,770,000					6.264	6.264	JD	35,980		12/10/2009	06/01/2036
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B			2	1FE	8,500,000	96.7420	8,223,070	8,500,000	8,500,000					5.740	5.740	JD	69,119		10/29/2009	12/01/2029
44329H-AD-6	HP COMMUNITIES LLC MA 2008A			23	1FE	3,700,000	73.8930	3,694,650	5,000,000	3,704,624		4,235			5.820	7.888	MS	85,683	251,392	11/25/2008	09/15/2053
44329H-AJ-3	HP COMMUNITIES LLC MA 2008A			2	1FE	15,052,043	75.4230	14,330,370	19,000,000	15,077,906		22,699			5.780	7.431	MS	323,359	948,723	11/05/2008	03/15/2046
44329H-AK-0	HP COMMUNITIES LLC MA 2008A			2	1FE	15,710,938	74.2650	14,853,000	20,000,000	15,725,844		13,037			5.860	7.536	MS	345,089	1,012,478	11/05/2008	09/15/2053
44329H-AS-3	HP COMMUNITIES LLC MA 2008B			2	1FE	895,817	86.1030	861,030	1,000,000	901,738		5,225			5.320	6.436	MS	15,664	45,959	11/05/2008	03/15/2023
44329H-AT-1	HP COMMUNITIES LLC MA 2008B			2	1FE	1,913,693	78.1530	1,746,720	2,235,000	1,919,339		4,960			5.930	7.156	MS	39,024	114,496	11/05/2008	09/15/2034
44329H-AU-8	HP COMMUNITIES LLC MA 2008B			2	1FE	3,727,822	74.8620	3,368,790	4,500,000	3,732,864		4,425			6.080	7.446	MS	80,560	236,360	11/05/2008	03/15/2046
44329H-AV-6	HP COMMUNITIES LLC MA 2008B			2	1FE	3,040,850	73.8350	2,706,053	3,665,000	3,043,055		1,929			6.160	7.483	MS	66,475	195,035	11/05/2008	09/15/2053
115062-DC-2	BROWARD CNTY FL PROF SPORTS FAC TAX 06B			2	1FE	8,525,000	95.4930	8,140,778	8,525,000	8,525,000					5.915	5.914	MS	168,085	504,254	07/13/2006	09/01/2021
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL			2	1FE	1,400,000	98.8580	1,384,012	1,400,000	1,400,000					5.250	5.251	FA	30,625	73,500	08/18/2005	08/01/2015
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B			2	1FE	35,953,640	96.2990	35,630,630	37,000,000	36,179,562		68,170			5.310	5.310	AO	491,175	1,964,700	11/03/2005	10/01/2021
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,725,000	102.6260	2,796,559	2,725,000	2,725,000					5.120	5.119	AO	34,880	139,520	01/12/2006	10/01/2016
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,865,000	101.2000	2,899,380	2,865,000	2,865,000					5.170	5.171	AO	37,030	148,121	01/12/2006	10/01/2017
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	3,170,000	97.8280	3,101,148	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
59333A-DF-5	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B			2	1	3,492,300	92.0660	3,222,310	3,500,000	3,494,449		412			5.360	5.382	AO	46,900	187,600	01/26/2004	04/01/2024
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B			2	1FE	4,210,000	101.7190	4,282,370	4,210,000	4,210,000					6.100	6.100	AO	64,203	232,715	05/01/2008	04/01/2015
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS			1	1FE	5,000,000	98.4140	4,920,700	5,000,000	5,000,000					6.910	6.910	JJ	93,093		09/17/2009	07/01/2039
665588-KH-1	NORTHERN PALM BEACH CNTY FL WTR 3A 04B			2	2FE	3,489,546	88.3210	3,241,381	3,670,000	3,527,982		7,729			5.375	5.820	FA	82,193	197,263	04/27/2004	08/01/2027
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS REF 2006 B			2	1FE	16,855,000	98.6260	16,623,412	16,855,000	16,855,000					5.905	5.906	AO	248,822	995,288	05/05/2006	10/01/2020
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			1	1FE	17,000,000	95.6240	16,256,080	17,000,000	17,000,000					7.278	7.278	MN	213,084		10/15/2009	05/01/2044
194315-AJ-6	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				2FE	2,190,000	101.7080	2,227,405	2,190,000	2,190,000					5.758	5.756	JJ	63,050	126,100	06/08/2006	01/01/2015
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				2FE	2,000,000	100.2400	2,004,800	2,000,000	2,000,000					5.788	5.786	JJ	57,880	115,760	06/08/2006	01/01/2016
359900-LH-8	FULTON CNTY GA DEV GA TECH FDTN 02B			2	1FE	2,722,300	104.2110	2,605,275	2,500,000	2,652,476		(14,747)			6.600	5.748	MN	27,500	165,000	07/27/2004	11/01/2020
626207-XB-5	MUNICIPAL ELEC AUTH GA 09A PROJ 1				1FE	4,998,400	104.8540	5,242,700	5,000,000	4,998,771		77			5.000	4.393	JJ	125,000		04/20/2009	01/01/2012
419800-DZ-7	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 00			1	2FE	17,746,200	100.4790	20,095,800	20,000,000	17,836,453		90,253			5.700	7.136	JJ	570,000	570,000	04/09/2009	11/01/2020
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C			2	1FE	1,892,468	101.8430	1,945,203	1,910,002	1,897,542		899			4.880	5.000	AO	23,302	90,646	11/09/2004	04/01/2022
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C				1FE	2,181,828	22.2670	2,000,690	8,985,000	2,209,044		27,217			0.000	6.480	NA			10/08/2009	01/01/2032

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
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C	@			1FE	2,036,698	120.7500	1,859,200	1,960,000	2,062,143		25,446			0.000	6.490	NA			10/08/2009	01/01/2033
452001-5Y-2	ILLINOIS EDL FAC LOYOLA UNIV 03B			2	1FE	4,985,310	94.7060	4,735,300	5,000,000	4,988,255		799			5.600	5.629	JJ	140,000	280,000	02/13/2006	07/01/2021
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07				1FE	10,000,000	85.0170	8,501,700	10,000,000	10,000,000					6.286	6.286	JJ	314,300	628,600	11/29/2007	07/01/2033
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C			2	1FE	16,700,000	102.3460	17,091,782	16,700,000	16,700,000					6.832	6.832	FA	459,547		07/16/2009	02/01/2035
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BABS 09A			2	1FE	5,000,000	99.3340	4,966,700	5,000,000	5,000,000					6.184	6.184	JJ	188,956		05/12/2009	01/02/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B				1FE	19,000,000	95.7390	18,190,410	19,000,000	19,000,000					5.851	5.851	JD	71,025		11/24/2009	12/01/2034
549091-AP-1	LOYOLA UNIV IL DIRECT NOTE OBLIG 03C			2	1FE	14,063,322	98.4340	14,135,122	14,360,000	14,162,072		27,161			5.200	5.470	JJ	373,360	746,720	12/15/2005	07/01/2016
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C			2	1FE	17,000,000	103.1570	17,536,690	17,000,000	17,000,000					6.859	6.859	JJ	427,544		08/05/2009	01/01/2039
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004				1FE	21,570,140	96.6540	20,780,610	21,500,000	21,564,643		(1,115)			6.090	6.067	AO	327,338	1,309,350	05/04/2004	10/01/2034
454623-8B-8	INDIANA BOND BK TXBL SCH SEVER 04-6B			1	2FE	9,230,000	93.0620	8,589,623	9,230,000	9,230,000					5.790	5.790	JJ	246,426	534,417	06/10/2004	01/15/2025
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B			1	1FE	14,415,320	101.7710	14,756,795	14,500,000	14,416,043		723			6.750	6.703	JD	81,563	350,719	07/14/2009	06/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			1	2FE	4,511,808	98.5640	4,139,688	4,200,000	4,388,765		(30,462)			6.150	4.890	JD	21,525	258,300	08/24/2005	12/01/2017
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B			2	1FE	4,797,025	103.5950	4,920,763	4,750,000	4,796,655		(370)			6.670	6.408	JJ	158,341	41,344	05/05/2009	07/01/2039
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U				1FE	1,584,921	114.3330	1,814,236	1,586,800	1,596,731		(11)			8.450	8.465	JD	11,174	134,085	07/12/1994	12/01/2013
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B			2	1FE	8,000,000	100.1610	8,012,880	8,000,000	8,000,000					5.888	5.888	JJ	11,776		12/10/2009	07/01/2043
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE	20,000,000	99.1550	19,831,000	20,000,000	20,000,000					6.573	6.573	MN	233,707		10/15/2009	05/01/2039
276731-YG-5	EASTERN MI UNIV BABS 09			1	1FE	5,625,000	99.1750	5,578,594	5,625,000	5,625,000					7.210	7.210	FA	153,213	73,226	05/29/2009	02/15/2038
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B			1	1FE	43,701,240	102.1420	44,942,480	44,000,000	43,705,917		4,677			7.625	7.990	MS	1,733,417		06/17/2009	09/15/2027
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B	@		14	2FE	29,874,650	1.9930	13,963,456	700,625,000	33,800,663		2,699,676			0.000	8.500	NA			06/27/2008	06/01/2046
958638-QK-7	WESTERN MICH UNIV GEN REV 2002 B			2	1FE	2,000,000	89.8120	1,796,240	2,000,000	2,000,000					5.250	5.251	MN	13,417	105,000	01/13/2005	11/15/2024
519258-AM-9	LAURENTIAN ENERGY AUTH MN COGEN 05 B			2	2FE	945,000	100.1390	946,314	945,000	945,000					6.290	6.282	JD	4,953	59,441	10/21/2005	12/01/2011
519258-AN-7	LAURENTIAN ENERGY AUTH MN COGEN 05 B			2	2FE	4,130,000	91.6230	3,784,030	4,130,000	3,957,015			172,985		6.940	6.936	JD	23,885	214,967	10/21/2005	12/01/2016
519258-AP-2	LAURENTIAN ENERGY AUTH MN COGEN 05 B			2	2FE	10,000,000	79.1160	7,911,600	10,000,000	10,000,000					7.190	7.186	JD	59,917	719,000	10/21/2005	12/01/2021
46844M-CJ-1	JACKSON MS MUN ARPT AUTH 2005 C			2	1FE	1,168,630	86.4660	1,046,239	1,210,000	1,178,243		2,757			4.900	5.270	AO	14,823	59,290	01/17/2006	10/01/2021
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05			2	2FE	4,117,322	91.0800	3,748,631	4,115,757	4,116,853		(159)			5.124	5.120	JJ	97,244	210,891	05/05/2005	07/15/2020
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05			2	2FE	9,412,978	72.3650	6,811,702	9,412,978	9,412,978					5.709	5.708	JJ	247,795	537,387	04/29/2005	07/15/2040
68189T-BA-3	OMAHA NE SPL OBLIG RIVERFRONT REDEV 08			2	1FE	22,535,000	99.9940	22,533,648	22,535,000	22,535,000					6.400	6.400	FA	600,933	1,442,240	03/19/2008	02/01/2026
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0			2	1FE	20,185,000	96.7220	19,523,336	20,185,000	20,185,000					7.242	7.242	JJ	669,991		07/10/2009	01/01/2041
759831-BA-7	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,354,978	15.9850	1,747,161	10,930,000	2,971,468		160,763			0.000	5.640	NA			10/18/2005	06/01/2033
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,227,643	14.7490	1,612,066	10,930,000	2,810,785		152,067			0.000	5.640	NA			10/18/2005	06/01/2034
759831-BC-3	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	2,107,085	13.6050	1,487,027	10,930,000	2,658,675		143,839			0.000	5.640	NA			10/18/2005	06/01/2035
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	1,993,086	12.5480	1,371,496	10,930,000	2,514,833		136,057			0.000	5.640	NA			10/18/2005	06/01/2036
759831-BE-9	RENO NV CAP IMPT REV 2005 C TXBL	@			2FE	871,834	11.5720	592,486	5,120,000	1,101,935		60,041			0.000	5.682	NA			10/18/2005	06/01/2037
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06			2	2FE	1,130,000	107.4650	1,214,355	1,130,000	1,130,000					6.890	6.891	JD	6,488	76,135	06/27/2006	06/01/2016
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06			1	2FE	8,357,243	100.2440	8,139,813	8,120,000	8,129,912		(21,194)	163,357		7.280	6.869	JD	49,261	577,668	10/03/2006	06/01/2025
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J			1	1FE	15,880,000	84.3730	13,398,432	15,880,000	15,880,000					5.950	5.950	JJ	472,430	944,860	10/06/2006	01/01/2037
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A			2	1FE	8,000,000	95.6090	7,648,720	8,000,000	8,000,000					6.009	6.009	MN	40,060		11/18/2009	11/01/2039
14760N-AS-9	CASINO REINVEST DEV NJ PKG FEE 05 B			2	2FE	405,000	100.5070	407,053	405,000	405,000					4.610	4.606	JD	1,556	9,335	03/17/2005	06/01/2010
14760N-AU-4	CASINO REINVEST DEV NJ PKG FEE 05 B			2	2FE	16,000,000	86.9010	13,904,160	16,000,000	16,000,000					5.340	5.338	JD	71,200	854,400	03/17/2005	06/01/2020
596567-BT-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	573,869	50.0600	818,481	1,635,000	818,600		51,021			0.000	6.540	NA			06/10/2004	10/01/2020
596567-BU-0	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	609,706	45.9860	857,639	1,865,000	871,581		54,639			0.000	6.580	NA			06/10/2004	10/01/2021
596567-BV-8	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	742,595	42.2520	1,033,061	2,445,000	1,064,396		67,211			0.000	6.630	NA			06/10/2004	10/01/2022
596567-BW-6	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	766,840	38.8130	1,049,892	2,705,000	1,100,314		69,677			0.000	6.650	NA			06/10/2004	10/01/2023
596567-BY-2	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,328,911	32.9040	1,765,300	5,365,000	1,908,850		121,224			0.000	6.670	NA			06/10/2004	10/01/2025
596567-BZ-9	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,498,526	30.3650	1,961,579	6,460,000	2,152,485		136,696			0.000	6.670	NA			06/10/2004	10/01/2026
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,052,528	28.0840	1,360,670	4,845,000	1,511,850		96,011			0.000	6.670	NA			06/10/2004	10/01/2027
596567-CB-1	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	944,979	25.9550	1,205,610	4,645,000	1,357,373		86,202			0.000	6.670	NA			06/10/2004	10/01/2028
596567-CC-9	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	996,420	24.0150	1,255,985	5,230,000	1,431,263		90,895			0.000	6.670	NA			06/10/2004	10/01/2029
596567-CD-7	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,248,048	22.2960	1,559,605	6,995,000	1,792,705		113,849			0.000	6.670	NA			06/10/2004	10/01/2030
596567-CE-5	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,147,908	20.6960	1,421,815	6,870,000	1,648,862		104,714			0.000	6.670	NA			06/10/2004	10/01/2031
596567-CF-2	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	1,051,546	19.2070	1,290,710	6,720,000	1,510,443		95,923			0.000	6.670	NA			06/10/2004	10/01/2032
596567-CG-0	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	968,629	17.8220	1,178,034	6,610,000	1,391,347		88,360			0.000	6.670	NA			06/10/2004	10/01/2033
596567-BX-4	MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04	@			1FE	909,846	35.6660	1,226,910	3,440,000	1,306,914		82,999			0.000	6.670	NA			06/10/2004	10/01/2024
596567-CH-8	MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04	@			1FE	959,238	16.5150	1,154,399	6,990,000	1,377,863		87,505			0.000	6.670	NA			06/10/2004	10/01/2034
64578J-AA-4	NEW JERSEY ECON MOTOR VEH SURG 05A	@			2FE	5,543,652	75.3550	6,943,963	9,215,000	6,764,634		369,715			0.000	5.700	NA			06/13/2006	07/01/2015
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A	@			2FE	12,490,940	70.5450	15,519,900	22,000,000	15,250,954		835,904			0.000	5.717	NA			06/13/2006	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 (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
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A	@			2FE	11,948,420	65.5560	14,422,320	22,000,000	14,769,043		764,200			0.000	5.385	NA			01/12/2006	07/01/2017
64578J-AD-8	NEW JERSEY ECON MOTOR VEH SURG 05A	@			2FE	11,275,440	60.6010	13,332,220	22,000,000	13,958,666		727,383			0.000	5.425	NA			01/12/2006	07/01/2018
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A	@			2FE	10,656,690	55.9860	12,316,920	22,000,000	13,203,950		690,745			0.000	5.448	NA			01/12/2006	07/01/2019
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A			2	1FE	4,361,830	99.0420	4,704,495	4,750,000	4,518,543		7,102			4.252	5.603	JJ	100,985		08/03/2006	01/01/2016
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F			2	1FE	5,000,000	111.9760	5,598,800	5,000,000	5,000,000					7.414	7.414	JJ	185,350	64,873	04/20/2009	01/01/2040
702766-CX-2	PASSAIC CNTY NJ UTIL SOLID WST TXBL 04B			1	1FE	997,220	94.4110	944,110	1,000,000	997,513		59			6.000	6.111	MS	20,000	60,000	02/19/2004	03/01/2034
013538-HB-2	ALBUQUERQUE NM ARPT 2004A SUB TXBL				1FE	1,502,805	92.4160	1,386,240	1,500,000	1,501,956		(180)			5.110	5.090	JJ	38,325	76,650	09/29/2004	07/01/2018
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E			14	2FE	19,192,725	82.8580	16,144,881	19,485,000	19,292,809		878			6.000	6.312	JD	97,425	596,965	08/10/2005	06/01/2028
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	0		14	2FE	9,850,000	82.8580	8,285,800	10,000,000	9,901,364		2,845			6.000	6.312	JD	50,000	600,000	08/10/2005	06/01/2028
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	1,952,940	97.4900	1,949,800	2,000,000	1,966,505		3,572			4.930	5.199	AO	24,650	98,600	11/21/2005	04/01/2020
59259N-ZH-9	METRO NY TRANS AUTH BABS 09			2	1FE	10,000,000	111.4250	11,142,500	10,000,000	10,000,000					7.336	7.336	MN	93,738	397,367	04/23/2009	11/15/2039
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1			14	2FE	32,238,488	100.3910	32,267,094	32,141,421	32,211,629		(4,168)			6.830	6.790	JD	182,938	1,538,680	04/06/2006	06/01/2021
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A				1FE	126,346,409	88.3400	111,401,157	126,105,000	126,278,509		(1,395)			6.420	6.389	MN	1,349,324	545,843	07/11/2006	11/01/2027
64970M-ZT-3	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	2,941,221	89.6560	2,662,783	2,970,000	2,944,702		1,318			5.470	5.600	MN	27,077	162,459	03/15/2007	05/01/2027
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,702,359	80.8250	5,483,976	6,785,000	6,706,078		1,409			5.520	5.649	MN	62,422	374,532	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	2FE	8,450,000	70.3190	5,941,956	8,450,000	8,450,000					6.027	6.027	JJ	254,641	509,282	08/16/2006	01/01/2046
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06			2	2FE	14,915,000	77.0660	11,494,394	14,915,000	14,915,000					5.900	5.900	MS	293,328	879,985	08/17/2006	03/01/2046
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA			1	1FE	16,250,000	96.5630	15,691,488	16,250,000	16,250,000					6.250	6.250	JD	157,986		10/27/2009	06/15/2041
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BABS 09 C2			1	1FE	5,032,750	96.4690	4,823,450	5,000,000	5,032,301		(449)			6.267	6.122	FA	60,059		10/21/2009	08/01/2039
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX			1	1FE	6,722,389	104.1860	6,985,671	6,705,000	6,707,451		(3,097)			6.000	5.852	FA	151,980	402,300	07/16/2004	08/15/2015
64983T-WE-9	NEW YORK ST DORM LONG IS FHA 04A EX			1	1FE	19,522,550	103.3300	19,942,690	19,300,000	19,372,888		(31,248)			6.350	6.007	FA	462,986	1,225,550	07/16/2004	08/15/2020
649902-EP-4	NEW YORK ST DORM PERS INC ECON DEV 06A				1FE	2,267,014	103.8210	2,393,074	2,305,000	2,294,663		1,174			5.140	5.530	MS	34,885		04/21/2006	03/15/2011
649902-CM-3	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	3,550,000	100.7070	3,575,099	3,550,000	3,550,000					5.040	5.042	MS	52,682		11/18/2005	03/15/2010
649902-CQ-4	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	10,190,000	105.0600	10,705,614	10,190,000	10,190,000					5.150	5.152	MS	154,520	262,393	11/18/2005	03/15/2013
649902-CR-2	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	2,997,540	104.2890	3,128,670	3,000,000	2,998,616		288			5.180	5.194	MS	45,757	155,400	12/13/2005	03/15/2014
649902-CS-0	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	7,117,257	102.4500	7,448,115	7,270,000	7,172,307		2,206			5.200	5.202	MS	111,312		11/18/2005	03/15/2015
649902-EZ-2	NEW YORK ST DORM PERS INC EDUCATION 06B				1FE	14,140,579	104.2870	15,079,900	14,460,000	14,295,995		36,074			5.200	5.591	MS	221,399	375,960	04/25/2006	03/15/2013
649870-EF-5	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,615,000	104.1130	1,681,425	1,615,000	1,615,000					4.680	4.680	MS	22,255	75,582	02/25/2005	03/15/2013
649870-EG-3	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,027,110	103.7330	1,084,010	1,045,000	1,034,909		2,103			4.830	4.830	MS	14,862	50,474	02/25/2005	03/15/2014
649870-EH-1	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,051,789	102.6140	1,097,970	1,070,000	1,058,671		1,856			4.880	4.880	MS	15,375	52,216	02/25/2005	03/15/2015
650035-TD-0	NEW YORK ST URBAN DEV PERS INC BABS 09E			2	1FE	14,500,000	96.9660	14,060,070	14,500,000	14,500,000					5.770	5.770	MS	69,721		11/18/2009	03/15/2039
650119-AA-8	NEW YORK UNIVERSITY 2009 E			2	1FE	7,500,000	96.9780	7,273,350	7,500,000	7,500,000					5.236	5.236	JJ	61,087		10/29/2009	07/01/2032
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			1	1FE	19,952,600	102.4740	20,494,800	20,000,000	19,952,972		372			6.700	6.662	JJ	565,778		07/15/2009	01/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			1	1FE	18,500,000	94.8090	17,539,665	18,500,000	18,500,000					5.757	5.757	JD	85,795		11/18/2009	12/01/2039
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09			1	1FE	10,000,000	95.1990	9,519,900	10,000,000	10,000,000					6.553	6.553	FA	138,341		10/01/2009	02/15/2039
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BABS 09			2	1FE	5,000,000	93.6670	4,683,350	5,000,000	5,000,000					6.053	6.053	FA	63,893		10/01/2009	02/15/2043
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B			2	1FE	25,000,000	97.2340	24,308,500	25,000,000	25,000,000					6.424	6.424	FA	98,144		11/19/2009	02/15/2032
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B			1	1FE	5,000,000	100.4580	5,022,900	5,000,000	5,000,000					6.458	6.458	JD	26,908	104,943	07/23/2009	12/01/2034
18610R-AA-2	CLEVELAND CUYAHOGA CNTY OH AVERY 05A				2	8,635,000	90.5290	7,817,179	8,635,000	7,817,179			817,821		5.200	5.233	JAJO	94,793	449,020	09/06/2005	10/15/2015
186103-EE-3	CLEVELAND CUYAHOGA CNTY OH AVERY 05C				2FE	2,116,733	90.4070	2,034,158	2,250,000	2,034,158		12,615	122,694		5.750	6.610	MN	16,531	129,375	07/18/2006	11/15/2015
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1			2	1FE	6,890,000	93.2140	6,422,445	6,890,000	6,890,000					5.627	5.627	MJSD	32,308	96,922	03/17/2008	03/01/2018
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF			2	1FE	1,643,022	105.9560	1,764,167	1,665,000	1,657,083		2,846			5.200	5.400	JD	7,215	86,580	06/07/2004	06/01/2014
67884R-AP-5	OKLAHOMA DEV FIN IDR GOODYEAR 2004				1FE	1,410,000	101.4610	1,430,600	1,410,000	1,410,000					4.740	4.742	JJ	33,417	66,834	09/01/2004	07/01/2011
67884R-AR-1	OKLAHOMA DEV FIN IDR GOODYEAR 2004				1FE	1,000,000	102.1800	1,021,800	1,000,000	1,000,000					4.930	4.932	JJ	24,650	49,300	09/01/2004	07/01/2012
67884R-AT-7	OKLAHOMA DEV FIN IDR GOODYEAR 2004				1FE	1,310,000	101.8510	1,334,248	1,310,000	1,310,000					5.080	5.081	JJ	33,274	66,548	09/01/2004	07/01/2013
67884R-AV-2	OKLAHOMA DEV FIN IDR GOODYEAR 2004			2	1FE	1,029,050	100.0390	1,000,390	1,000,000	1,015,717		(3,264)			5.150	4.740	JJ	25,750	51,500	06/29/2005	07/01/2014
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004			2	1FE	1,000,000	98.3170	983,170	1,000,000	1,000,000					5.200	5.201	JJ	26,000	52,000	09/01/2004	07/01/2015
67884R-BN-9	OKLAHOMA DEV FIN IDR MICHELIN 2004				1FE	1,125,000	101.1060	1,137,443	1,125,000	1,125,000					4.440	4.441	JJ	24,975	49,950	11/04/2004	07/01/2010
67884R-BQ-2	OKLAHOMA DEV FIN IDR MICHELIN 2004				1FE	1,180,000	102.8350	1,213,453	1,180,000	1,180,000					4.690	4.691	JJ	27,671	55,342	11/04/2004	07/01/2011
67884R-BY-5	OKLAHOMA DEV FIN IDR MICHELIN 2004			2	1FE	1,290,000	100.1410	1,291,819	1,290,000	1,290,000					5.150	5.151	JJ	33,218	66,435	11/04/2004	07/01/2015
67884R-CA-6	OKLAHOMA DEV FIN IDR MICHELIN 2004			2	1FE	1,446,228	97.1690	1,404,092	1,445,000	1,445,805		(92)			5.250	5.241	JJ	37,931	75,863	11/19/2004	07/01/2017
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL			2	2FE	11,489,103	97.7750	11,253,902	11,510,000	11,495,298		510			5.523	5.550	AO	158,924	219,742	08/03/2006	10/01/2016
709223-VZ-1	PENNSYLVANIA TURNPIKE COMMN BABS 09A			1	1FE	10,000,000	101.7070	10,170,700	10,000,000	10,000,000					6.105	6.105	JD	50,875	254,370	06/22/2009	12/01/2039
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	57,902	107.0610	53,531	50,000	55,548		(540)			5.500	3.951	JJ	1,375	2,750	04/20/2005	07/01/2018
745181-XH-5	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			2FE	461,647	103.4930	419,147	405,000	441,088		(3,460)			5.500	4.241	JJ	11,138	22,275	04/11/2003	07/01/2018
584633-BQ-3	MEDICAL UNIV HOSP AUTH SC HOSP FAC 04B				2FE	4,313,970	95.1330	4,095,476	4,305,000	4,309,815		(131)			4.880	4.852	FA	79,365		12/14/2004	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	
		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
720175-SU-3	PIEDMONT SC MUN PWR AGY ELEC 04 A-1				2FE	6,390,208	101.3260	6,484,864	6,400,000	6,395,243		1,044			5.200	5.222	JJ	166,400	332,800	07/22/2004	01/01/2014
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B			2	1FE	15,000,000	102.4020	15,360,300	15,000,000	15,000,000					5.999	5.999	JD	74,988	389,935	06/17/2009	12/01/2044
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B			1	1FE	30,000,000	99.8800	29,964,000	30,000,000	30,000,000					6.249	6.249	JD	156,225	812,370	06/17/2009	12/01/2034
261149-AD-0	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	1,626,463	84.3580	2,062,553	2,445,000	2,001,679		107,558			0.000	5.600	NA			03/10/2006	08/15/2013
261149-AE-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	1,698,021	78.4380	2,102,138	2,680,000	2,083,648		110,429			0.000	5.520	NA			03/10/2006	08/15/2014
261149-AL-2	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	2,385,863	48.1970	2,530,343	5,250,000	2,931,981		156,468			0.000	5.560	NA			03/10/2006	08/15/2020
261149-AM-0	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	1,084,639	44.0930	1,113,348	2,525,000	1,333,394		71,280			0.000	5.570	NA			03/10/2006	08/15/2021
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	2,403,224	40.3470	2,388,542	5,920,000	2,955,467		158,263			0.000	5.580	NA			03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@			1FE	2,304,571	33.7750	2,259,548	6,690,000	2,826,406		161,733			0.000	5.980	NA			07/11/2006	08/15/2024
413890-BZ-6	HARRIS CNTY TX HOUSTON SPORTS SR 01I			2	2FE	6,994,934	99.6030	6,673,401	6,700,000	6,897,463		(24,639)			6.500	5.815	MN	55,647	435,500	07/14/2006	11/15/2016
414191-AK-2	HARRIS CNTY TX INDL DEER PARK 02 TXBL		R	1	1FE	5,000,000	100.2470	5,012,350	5,000,000	5,000,000					5.683	5.683	JD	23,679	284,150	12/05/2003	03/01/2023
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C			1	1FE	8,384,060	102.4320	8,706,720	8,500,000	8,385,007		947			6.875	6.960	MN	97,396	227,257	05/29/2009	11/01/2038
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D			1	1FE	12,000,000	97.7900	11,734,800	12,000,000	12,000,000					6.123	6.123	MS	93,886		11/12/2009	09/01/2039
796245-AF-5	SAN ANTONIO TX CONV CTR HOTEL 05B				2FE	2,500,000	96.0210	2,400,525	2,500,000	2,500,000					4.640	4.638	JJ	53,489		05/11/2005	07/15/2012
796245-AG-3	SAN ANTONIO TX CONV CTR HOTEL 05B				2FE	949,160	99.1690	991,690	1,000,000	972,121		6,928			4.800	5.678	JJ	22,133	48,000	06/07/2006	07/15/2013
796245-AH-1	SAN ANTONIO TX CONV CTR HOTEL 05B				2FE	2,895,000	90.2390	2,612,419	2,895,000	2,895,000					4.870	4.867	JJ	65,010		05/11/2005	07/15/2014
796245-AJ-7	SAN ANTONIO TX CONV CTR HOTEL 05B				2FE	1,120,000	94.6100	1,059,632	1,120,000	1,120,000					4.900	4.898	JJ	25,306		05/11/2005	07/15/2015
796245-AL-2	SAN ANTONIO TX CONV CTR HOTEL 05B			2	2FE	1,166,495	78.4120	964,468	1,230,000	964,468		2,603	210,095		5.250	5.727	JJ	29,776	64,575	09/12/2006	07/15/2025
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE	10,000,000	94.6910	9,469,100	10,000,000	10,000,000					5.602	5.602	MN	32,678		11/18/2009	05/15/2039
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B			1	1FE	12,000,000	101.1570	12,138,840	12,000,000	12,000,000					6.276	6.127	FA	284,512	121,332	06/10/2009	08/15/2041
744190-AG-4	PROVO UT SALES TAX 2004 TXBL				1FE	1,534,391	104.0510	1,649,208	1,585,000	1,564,441		5,938			4.550	5.003	FA	27,244	72,118	04/29/2004	02/15/2013
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL				1FE	1,676,288	102.4500	1,777,508	1,735,000	1,703,029		5,310			4.820	5.234	FA	31,592	83,627	04/29/2004	02/15/2015
744190-AN-9	PROVO UT SALES TAX 2004 TXBL			2	1FE	5,654,160	91.8750	5,512,500	6,000,000	5,723,485		14,189			5.420	5.940	FA	122,853	325,200	06/03/2004	02/15/2026
409327-DS-9	HAMPTON ROADS VA SANI DIST BABS 09B			2	1FE	16,345,000	96.9330	15,843,699	16,345,000	16,345,000					5.864	5.864	MN	130,459		11/04/2009	11/01/2039
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	2FE	33,239,700	92.1850	27,655,500	30,000,000	32,835,819		(95,385)			6.800	5.999	MJSD	90,667	2,040,000	07/15/2004	09/15/2028
679574-AG-8	OLD DOMINION ELEC COOP VA 2002 B			2	1FE	15,833,333	102.4440	16,220,300	15,833,333	15,833,333					6.210	6.211	JD	81,938	983,250	12/16/2002	12/01/2028
679574-AH-6	OLD DOMINION ELEC COOP VA 2003 A			2	1FE	11,874,900	98.4790	11,694,283	11,874,900	11,694,283		180,617			5.676	5.677	JD	56,168	674,019	07/23/2003	12/01/2028
88948A-BN-6	TOLL ROAD VA INVESTOR PARTNERSHIP II 05C	@			2FE	12,591,315	11.5490	8,026,555	69,500,000	16,421,259		882,369			0.000	5.600	NA			03/07/2005	02/15/2036
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2FE	20,679,170	92.7610	28,755,910	31,000,000	26,649,992		1,160,823			0.000	5.230	NA			04/07/2005	02/15/2013
88948A-BA-4	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2FE	7,443,330	28.7590	6,528,316	22,700,000	9,731,673		530,079			0.000	5.680	NA			03/15/2005	02/15/2025
88948A-BB-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2FE	7,197,370	26.4820	6,170,329	23,300,000	9,414,624		514,577			0.000	5.700	NA			03/16/2005	02/15/2026
88948A-BC-0	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2FE	8,733,000	24.3850	7,315,590	30,000,000	11,431,163		626,346			0.000	5.715	NA			03/16/2005	02/15/2027
88948A-BD-8	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2FE	9,493,727	22.5720	7,703,372	34,128,000	12,368,073		673,678			0.000	5.680	NA			04/06/2005	02/15/2028
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	21,186,942	75.3080	24,776,464	32,900,000	26,858,798		1,289,893			0.000	5.090	NA			05/10/2005	02/15/2014
88948A-BE-6	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	513,503	20.7910	602,933	2,900,000	602,933		52,586	228,683		0.000	6.640	NA			08/09/2002	02/15/2029
88948A-BF-3	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	3,359,260	18.9660	2,655,296	14,000,000	4,248,580		245,860	236,889		0.000	5.758	NA			05/13/2005	02/15/2030
88948A-BG-1	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	808,028	17.4610	907,988	5,200,000	907,988		82,746	400,598		0.000	6.640	NA			08/09/2002	02/15/2031
88948A-BH-9	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	786,024	16.0760	868,093	5,400,000	868,093		80,494	404,866		0.000	6.640	NA			08/09/2002	02/15/2032
88948A-BJ-5	TOLL ROAD VA INVESTOR PARTNERSHIP II 99B	@			2FE	613,620	14.8000	666,005	4,500,000	666,005		62,837	327,741		0.000	6.640	NA			08/09/2002	02/15/2033
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A			2	1FE	14,470,000	80.7510	11,684,670	14,470,000	14,470,000					5.480	5.481	JD	35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B			2	1FE	3,755,000	84.4530	3,171,210	3,755,000	3,755,000					5.270	5.271	JD	8,795	197,889	01/27/2005	12/15/2018
29270C-HZ-1	ENERGY NORTHWEST WA COLUMBIA GEN 04B				1FE	4,929,443	107.3250	5,205,263	4,850,000	4,885,127		(8,916)			5.500	5.270	JJ	133,375	266,750	05/27/2004	07/01/2013
387883-KL-4	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z			2	1FE	5,000,000	100.0230	5,001,150	5,000,000	5,000,000					5.290	5.290	JJ	132,250	264,500	12/01/2005	01/01/2020
387883-KM-2	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z			2	1FE	8,524,797	95.1020	8,112,201	8,530,000	8,525,662		231			5.400	5.405	JJ	230,310	460,620	12/02/2005	01/01/2025
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1			1	1FE	19,377,400	99.3330	19,866,600	20,000,000	19,382,796		5,396			7.000	7.238	MN	233,333	408,333	06/25/2009	05/01/2036
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA NTS 09 A				1FE	7,494,450	102.8630	7,714,725	7,500,000	7,494,818		89			5.800	5.667	AO	108,750		05/06/2009	10/01/2016
743755-AF-7	PROVIDENCE HLTH SVCS GRP WA NTS 09 A				1FE	4,991,850	101.1240	5,056,200	5,000,000	4,992,191		341			6.250	6.148	AO	78,125	107,639	05/06/2009	10/01/2019
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	5,000,000	97.8730	4,893,650	5,000,000	5,000,000					6.414	6.414	AO	26,725		11/13/2009	10/01/2034
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2			2	2FE	2,555,000	89.9630	2,298,555	2,555,000	2,555,000					5.958	5.959	FA	63,428	149,099	05/04/2006	02/01/2020
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E			2	1FE	6,000,000	97.9760	5,878,560	6,000,000	6,000,000					5.591	5.591	JD	8,387		12/09/2009	12/01/2034
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D			2	2FE	9,000,000	100.6630	9,059,670	9,000,000	9,000,000					7.462	7.462	AO	259,305		08/05/2009	10/01/2046
637432-KV-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,676,539	89.2840	1,702,650	1,907,000	1,702,650		13,773			0.000	0.814	NA			02/01/2008	12/15/2023
637432-LG-8	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,745,038	92.9010	1,772,554	1,908,000	1,772,554		14,515			0.000	0.824	NA			02/01/2008	12/15/2018
637432-LH-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,727,799	92.0490	1,755,376	1,907,000	1,755,376		14,547			0.000	0.834	NA			02/01/2008	12/15/2019
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,718,784	91.4860	1,745,553	1,908,000	1,745,554		14,120			0.000	0.814	NA			02/01/2008	12/15/2020
637432-LK-9	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,701,635	90.6380	1,728,466	1,907,000	1,728,466		14,153			0.000	0.824	NA			02/01/2008	12/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@			1FE	1,681,101	89.5480	1,708,579	1,908,000	1,708,579		14,497			0.000	0.854	NA			02/01/2008	12/15/2022
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			1	1FE	2,950,410	99.6640	2,989,920	3,000,000	2,950,852		442			7.000	7.295	JJ	117,833		06/03/2009	07/01/2034
938782-CW-7	WASHINGTON DC MET TRAN BABS 09	D		1	1FE	9,834,700	99.6640	9,966,400	10,000,000	9,836,172		1,472			7.000	7.295	JJ	392,778		06/03/2009	07/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	7,000,000	98.2860	6,880,020	7,000,000	7,000,000					5.370	5.370	JJ	187,950	375,900	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	12,557,635	97.4320	12,179,000	12,500,000	12,547,204		(2,198)			6.070	6.030	JJ	379,375	758,750	09/08/2004	07/01/2026
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B	@		14	3FE	65,318,223	1.7900	32,447,509	1,812,710,000	80,480,476		6,426,107			0.000	8.497	NA			11/02/2007	06/01/2047
448814-DC-4	HYDRO-QUEBEC		A		1FE	11,042,800	132.4700	13,247,010	10,000,000	10,811,565		(16,867)			8.500	7.604	JD	70,833	850,000	10/10/2000	12/01/2029
651333-DK-9	NEWFOUNDLAND PROV DEB		A	1	1FE	9,712,000	125.0600	12,505,970	10,000,000	9,358,695		39,432			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
669827-DJ-3	NOVA SCOTIA PROV SF DEB		A		1FE	34,679,320	131.2230	45,928,190	35,000,000	34,771,034		8,030			9.250	9.605	MS	1,079,167	3,237,500	08/08/1996	03/01/2020
2599999. U.S. Special Revenues - Issuer Obligations						2,268,219,512	XXX	2,130,366,537	5,387,042,191	2,351,822,022	(13,328,462)	29,174,093	21,058,964		XXX	XXX	XXX	30,246,973	65,562,888	XXX	XXX
313401-KD-2	FED HOME LOAN MTG CORP #170039			2	1	18	104.2080	19	19	18		(1)			13.500	14.089	MON		2	01/01/1988	11/01/2010
313401-NB-3	FED HOME LOAN MTG CORP #170095			2	1	1,411	113.9900	1,643	1,441	1,420		12			13.000	13.503	MON	31	184	05/01/1991	05/01/2014
31343A-6P-8	FED HOME LOAN MTG CORP #270878			2	1	1,649	102.8540	1,709	1,661	1,661					9.750	9.849	MON	29	145	01/01/1987	06/01/2010
3134AL-EK-5	FED HOME LOAN MTG CORP #281938			2	1	1,892	112.3150	1,899	1,691	1,744		(106)			9.500	7.577	MON	27	159	05/31/2004	11/01/2016
313446-F2-7	FED HOME LOAN MTG CORP #296485			2	1	4,518	112.5320	4,539	4,034	4,125		(320)			9.500	8.114	MON	64	381	05/31/2004	07/01/2017
31345M-JR-2	FED HOME LOAN MTG CORP #309272			2	1		106.8440								8.500	0.000	MON		35	12/13/1988	12/01/2018
313401-U2-5	FED HOME LOAN MTG CORP #360088			2	1	800	114.6020	933	814	759		(12)			9.500	9.935	MON	13	76	08/20/1990	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101			2	1	1,657	114.6020	1,933	1,687	1,589		(10)			9.500	9.929	MON	27	158	08/20/1990	04/01/2020
31353G-PF-3	FED HOME LOAN MTG CORP #884022			2	1	140,590	113.4080	148,680	131,102	138,384		92			11.000	7.739	MON	2,425	14,187	09/19/1990	06/01/2019
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			2	1	1,281	111.4650	1,351	1,212	1,289		(14)			9.000	5.352	MON	9	107	05/21/1997	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	1	7,484	111.4650	7,889	7,077	7,430		(208)			9.000	6.568	MON	53	627	05/21/1997	04/01/2021
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345			2	1	110,088	106.8750	82,135	76,851	78,454		(147)			6.000	5.014	MON	384	4,459	11/05/2003	07/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666			2	1	14,194	106.8750	14,777	13,827	14,121		(2)			6.000	5.258	MON	69	809	09/18/2003	06/01/2033
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127			2	1	20,295	106.8750	21,129	19,770	20,017		(148)			6.000	5.485	MON	99	1,184	09/18/2003	10/01/2033
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176			2	1	44,036	106.8750	46,058	43,095	43,756		(230)			6.000	5.293	MON	215	2,526	08/03/2005	10/01/2033
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177			2	1	558,336	106.8750	583,970	546,405	556,452		4,929			6.000	5.226	MON	2,732	31,761	08/03/2005	10/01/2033
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110			2	1	7,489,432	106.8750	7,732,485	7,235,074	7,421,617		2,517			6.000	5.137	MON	36,175	426,917	11/19/2003	10/01/2033
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114	C		2	1	2,373,514	105.2290	2,468,318	2,345,659	2,367,914		97			5.500	5.230	MON	10,751	127,797	12/30/2003	12/01/2033
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037			2	1	479,583	106.8750	501,602	469,335	474,478		(4,554)			6.000	5.509	MON	2,347	28,107	08/03/2005	12/01/2033
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583			2	1	757,903	106.7500	614,648	575,782	584,393		(1,947)			6.000	5.298	MON	2,879	33,717	09/03/2004	02/01/2034
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595			2	1	59,138	106.7500	61,781	57,874	58,593		(463)			6.000	5.592	MON	289	3,414	08/03/2005	02/01/2034
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757			2	1	11,490	106.7500	12,003	11,244	11,407		(62)			6.000	5.345	MON	56	658	08/03/2005	05/01/2034
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	1	272,362	100.3540	282,189	281,193	275,249		2,056			4.500	4.930	MON	1,054	12,552	02/18/2005	06/01/2034
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344			2	1	114,789	106.7500	102,332	95,861	97,525		(98)			6.000	5.237	MON	479	5,669	09/03/2004	07/01/2034
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669			2	1	235,635	106.7500	194,444	182,149	185,624		(197)			6.000	5.193	MON	911	10,732	09/03/2004	07/01/2034
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075			2	1	725,189	106.7500	505,451	473,490	481,482		(712)			6.000	5.228	MON	2,367	27,227	09/03/2004	07/01/2034
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412			2	1	36,281	106.7500	37,902	35,506	36,017		(182)			6.000	5.398	MON	178	2,077	08/03/2005	08/01/2034
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559			2	1	68,214	106.7500	71,262	66,756	67,507		(553)			6.000	5.488	MON	334	3,999	08/03/2005	08/01/2034
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506			2	1	210,897	106.7500	220,321	206,390	211,785		1,400			6.000	4.933	MON	1,032	12,369	08/03/2005	09/01/2034
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303			2	1	203,910	106.7500	213,022	199,552	202,522		(854)			6.000	5.358	MON	998	11,740	08/03/2005	10/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	212,026	102.8650	220,250	214,117	212,625		244			5.000	5.180	MON	892	10,541	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2	1	270,770	100.1350	279,928	279,550	273,562		1,608			4.500	5.123	MON	1,048	12,362	02/18/2005	03/01/2035
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913			2	1	84,642	106.4690	88,192	82,833	84,083		(219)			6.000	5.398	MON	414	4,821	08/03/2005	05/01/2035
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025			2	1	338,695	105.1350	291,505	277,266	278,985		(1,284)			5.500	5.292	MON	1,271	15,014	11/01/2005	08/01/2035
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133			2	1	92,194	106.7500	96,314	90,224	92,110		172			6.000	5.155	MON	451	5,343	08/03/2005	01/01/2035
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294			2	1	334,072	105.1350	268,908	255,773	257,847		(1,024)			5.500	5.228	MON	1,172	13,756	11/01/2005	06/01/2035
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332			2	1	555,874	105.1350	424,430	403,699	407,030		(2,381)			5.500	5.211	MON	1,850	21,603	11/01/2005	08/01/2035
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882			2	1	397,828	105.1350	350,320	333,209	335,586		(1,734)			5.500	5.275	MON	1,527	18,065	11/01/2005	08/01/2035
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820			2	1	53,956	105.1350	45,849	43,609	43,908		(160)			5.500	5.270	MON	200	2,355	11/01/2005	05/01/2035
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880			2	1	25,773	105.1350	18,085	17,202	17,304		(79)			5.500	5.262	MON	79	912	11/01/2005	12/01/2035
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390			2	1	46,406	105.1350	38,322	36,450	36,696		(138)			5.500	5.283	MON	167	1,962	11/01/2005	01/01/2036
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611			2	1	183,940	105.1350	140,153	133,307	134,278		(602)			5.500	5.214	MON	611	7,145	11/01/2005	01/01/2036
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642			2	1	67,568	105.1350	56,522	53,761	54,254		(269)			5.500	5.177	MON	246	2,901	11/01/2005	01/01/2036
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715			2	1	206,439	105.1350	168,910	160,659	162,206		(731)			5.500	5.194	MON	736	8,642	11/01/2005	01/01/2036
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754			2	1	168,999	105.1350	138,646	131,874	132,679		(788)			5.500	5.244	MON	604	7,094	11/01/2005	01/01/2036

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 (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
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801			2	1	112,752	104.9480	87,138	83,030	83,853		(299)			5.500	5.135	MON	381	4,446	11/01/2005	01/01/2036
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048			2	1	40,350	104.9480	33,119	31,558	31,845		(159)			5.500	5.163	MON	145	1,699	11/01/2005	01/01/2036
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049			2	1	62,259	104.9480	51,096	48,687	49,121		(256)			5.500	5.178	MON	223	2,627	11/01/2005	01/01/2036
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128			2	1	49,892	105.1350	39,229	37,312	37,646		(196)			5.500	5.155	MON	171	2,003	11/01/2005	01/01/2036
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136			2	1	62,752	104.9480	38,895	37,061	37,375		(77)			5.500	5.228	MON	170	1,931	11/01/2005	01/01/2036
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175			2	1	27,616	104.9480	23,392	22,289	22,446		(78)			5.500	5.265	MON	102	1,203	11/01/2005	01/01/2036
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176			2	1	43,836	105.1350	21,443	20,396	20,626		(58)			5.500	5.089	MON	93	1,022	11/01/2005	01/01/2036
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214			2	1	69,107	105.1350	53,714	51,090	51,600		(214)			5.500	5.123	MON	234	2,736	11/01/2005	01/01/2036
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231			2	1	41,211	104.9480	37,834	36,050	36,287		(143)			5.500	5.281	MON	165	1,961	11/01/2005	02/01/2036
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274			2	1	110,923	104.9480	112,819	107,500	108,476		(547)			5.500	5.195	MON	493	5,905	11/01/2005	01/01/2036
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277			2	1	20,611	104.9480	16,685	15,898	16,009		(57)			5.500	5.227	MON	73	854	11/01/2005	01/01/2036
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301			2	1	145,488	105.1350	115,329	109,696	110,419		(434)			5.500	5.260	MON	503	5,892	11/01/2005	02/01/2036
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433			2	1	376,134	104.9480	228,837	218,048	219,869		(738)			5.500	5.183	MON	999	11,311	11/01/2005	02/01/2036
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613			2	1	39,634	105.1350	31,066	29,548	29,767		(200)			5.500	5.295	MON	135	1,582	11/01/2005	02/01/2036
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651			2	1	60,790	104.9480	42,984	40,957	41,193		(345)			5.500	5.281	MON	188	2,166	11/01/2005	02/01/2036
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999			2	1	28,335	105.1350	24,012	22,840	23,047		(116)			5.500	5.188	MON	105	1,238	11/01/2005	01/01/2036
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211			2	1	1,133,530	104.9480	1,226,013	1,168,211	1,151,305		13,802			5.500	5.927	MON	5,354	63,250	05/22/2006	03/01/2036
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575			2	1	360,433	106.4690	375,548	352,731	358,179		(739)			6.000	5.389	MON	1,764	20,554	08/03/2005	06/01/2035
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094			2	1	110,128	105.1350	89,444	85,075	86,107		(171)			5.500	5.081	MON	390	4,573	11/01/2005	07/01/2035
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338			2	1	117,078	105.1350	107,906	102,635	103,353		(362)			5.500	5.283	MON	470	5,585	11/01/2005	08/01/2035
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690			2	1	25,258	105.1350	22,085	21,006	21,143		(85)			5.500	5.243	MON	96	1,144	11/01/2005	08/01/2035
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074			2	1	50,743	105.1350	39,002	37,097	37,354		(269)			5.500	5.220	MON	170	1,986	11/01/2005	01/01/2036
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092			2	1	106,275	104.9480	75,204	71,658	72,159		(255)			5.500	5.212	MON	328	3,789	11/01/2005	01/01/2036
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105			2	1	69,727	104.9480	58,949	56,170	56,651		(237)			5.500	5.178	MON	257	3,032	11/01/2005	01/01/2036
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976			2	1	73,190	104.1360	74,090	71,147	73,237		47			4.500	3.425	MON	267	2,078	04/02/2009	01/01/2019
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			2	1	17,998	102.5110	17,519	17,090	16,746		83			4.000	4.658	MON	57	679	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	306,911	102.1670	262,400	256,834	250,900		497			4.000	4.789	MON	856	10,087	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	14,279	102.1670	12,127	11,870	11,613		38			4.000	4.715	MON	40	466	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	122,688	102.1670	104,231	102,020	99,870		316			4.000	4.703	MON	340	4,014	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	138,924	102.1670	106,061	103,811	101,606		403			4.000	4.703	MON	346	4,025	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	292,714	102.1670	242,369	237,228	232,100		857			4.000	4.727	MON	791	9,276	05/05/2004	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005			2	1	5,617	115.2890	5,758	4,994	5,444		(114)			10.000	6.024	MON	42	472	05/31/2004	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			2	1	21,141	114.3430	20,021	17,509	20,798		16			9.000	1.755	MON	131	1,561	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	16,318	114.3430	17,644	15,431	16,239		(144)			9.000	6.703	MON	116	1,375	05/21/1997	12/01/2021
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835			2	1	67,915	108.2500	59,353	54,830	51,821		(2,273)			6.500	8.495	MON	297	3,493	08/01/2002	07/01/2029
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836			2	1	116,850	110.4830	107,732	97,511	99,963		1,487			7.000	6.067	MON	569	6,729	05/01/2002	07/01/2029
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860			2	1	39,417	110.4830	35,171	31,834	33,181		833			7.000	5.394	MON	186	2,191	05/01/2002	09/01/2029
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874			2	1	790	110.4830	704	637	650		8			7.000	6.157	MON	4	44	05/01/2002	10/01/2029
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881			2	1	2,924	110.4830	2,821	2,554	2,610		33			7.000	6.077	MON	15	177	05/01/2002	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	13,745	112.4760	14,888	13,237	13,934		255			7.500	5.366	MON	83	980	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	9,531	112.4760	9,500	8,446	8,896		193			7.500	5.300	MON	53	629	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1	12,435	115.8030	13,813	11,928	12,886		302			9.000	5.323	MON	89	1,072	02/21/2001	12/01/2030
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119			2	1	8,189	108.1880	8,771	8,107	7,752		(240)			6.500	8.247	MON	44	526	08/01/2002	11/01/2030
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222			2	1	10,087	110.0950	9,060	8,229	8,422		124			7.000	6.067	MON	48	567	05/01/2002	09/01/2031
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246			2	1	715,934	110.0950	684,261	621,519	641,658		12,737			7.000	5.740	MON	3,626	43,045	05/01/2002	10/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	3,284	112.2790	2,422	2,157	2,267		60			7.500	5.203	MON	13	155	01/04/2002	10/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	126,365	110.0950	115,352	104,775	107,438		1,615			7.000	5.965	MON	611	7,218	05/01/2002	02/01/2032
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1	8,400	112.2790	8,015	7,138	7,495		192			7.500	5.279	MON	45	529	01/04/2002	02/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	75,863	108.0000	64,415	59,644	57,960		(1,026)			6.500	7.552	MON	323	3,790	08/01/2002	05/01/2032
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396			2	1	25,414	108.0000	21,633	20,031	19,576		(253)			6.500	7.315	MON	109	1,273	08/01/2002	09/01/2032
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416			2	1	34,442	110.0400	30,462	27,683	28,129		229			7.000	6.377	MON	161	1,902	05/01/2002	09/01/2032
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491			2	1	12,451	107.1250	12,993	12,129	12,422		24			6.000	5.195	MON	61	710	09/18/2003	02/01/2033
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623			2	1	534,454	105.2290	426,546	405,350	408,503		(1,075)			5.500	5.241	MON	1,858	21,755	05/05/2005	09/01/2033
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962			2	1	114,612	110.5410	124,898	112,987	114,430		5,243			7.000	6.497	MON	659	7,485	11/06/1998	05/01/2028
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931			2	1	2,000	108.2500	2,143	1,980	1,922		(31)			6.500	7.675	MON	11	129	08/01/2002	11/01/2028
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014			2	1	131,807	105.4090	144,069	136,676	133,574		1,126			5.500	6.305	MON	626	7,500	10/07/1998	11/01/2028

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
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107			2	1	17,108	105.3850	18,695	17,739	17,341		120			5.500	6.269	MON	81	973	10/07/1998	11/01/2028
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387			2	1	55,519	105.4090	60,684	57,570	56,393		392			5.500	6.375	MON	264	3,145	10/07/1998	11/01/2028
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344			2	1	8,533	108.2500	7,053	6,515	6,314		(110)			6.500	7.808	MON	35	412	08/01/2002	04/01/2029
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204			2	1	48,533	108.2500	56,506	52,200	49,295		632			6.500	8.604	MON	283	3,386	01/01/2005	05/01/2029
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292			2	1	41,327	108.2500	47,795	44,153	41,331		(126)			6.500	9.403	MON	239	2,846	01/01/2005	05/01/2029
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454			2	1	53,657	108.2500	61,700	56,997	54,313		449			6.500	8.411	MON	309	3,698	01/01/2003	05/01/2029
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091			2	1	3,251	108.2500	2,835	2,619	2,514		(70)			6.500	7.905	MON	14	168	08/01/2002	06/01/2029
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179			2	1	44,905	108.2500	52,065	48,097	45,380		329			6.500	8.545	MON	261	3,070	01/01/2005	06/01/2029
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233			2	1	33,926	108.2500	39,278	36,285	34,171		80			6.500	8.795	MON	197	2,309	01/01/2003	06/01/2029
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494			2	1	10,633	108.2500	12,343	11,402	10,773		91			6.500	8.724	MON	62	735	01/01/2003	06/01/2029
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143			2	1	84,281	108.2500	97,415	89,990	86,159		1,581			6.500	7.978	MON	487	5,647	01/01/2005	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	3,393	108.2500	3,206	2,961	2,839		(82)			6.500	7.969	MON	16	190	08/01/2002	06/01/2029
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259			2	1	83,725	108.2500	79,640	73,570	71,539		(1,050)			6.500	7.686	MON	399	4,721	08/01/2002	06/01/2029
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268			2	1	9,025	108.2500	10,483	9,684	8,835		(220)			6.500	10.444	MON	52	575	01/01/2005	06/01/2029
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783			2	1	7,906	110.4830	8,374	7,579	7,762		115			7.000	6.050	MON	44	529	05/01/2002	07/01/2029
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018			2	1	2,090	110.4830	2,233	2,021	2,054		16			7.000	6.299	MON	12	141	05/01/2002	07/01/2029
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029			2	1	2,660	108.2500	1,180	1,090	1,064		(11)			6.500	7.702	MON	6	62	08/01/2002	07/01/2029
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254			2	1	5,977	110.4830	5,598	5,067	5,186		73			7.000	5.979	MON	30	350	05/01/2002	08/01/2029
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144			2	1	3,327	110.4830	2,756	2,495	2,544		27			7.000	6.051	MON	15	170	05/01/2002	09/01/2029
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837			2	1	49,207	115.7480	55,601	48,036	49,315		104			8.500	7.378	MON	340	3,904	01/14/2000	10/01/2029
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262			2	1	12,657	110.4830	13,479	12,200	12,519		208			7.000	6.045	MON	71	852	05/01/2002	10/01/2029
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	2,151	112.4760	2,328	2,070	2,162		48			7.500	5.715	MON	13	155	10/02/2001	10/01/2029
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000			2	1	474	110.4830	445	403	412		5			7.000	5.962	MON	2	28	05/01/2002	11/01/2029
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197			2	1	14,171	110.4830	14,982	13,561	13,810		126			7.000	6.244	MON	79	947	05/01/2002	01/01/2030
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331			2	1	7,828	110.4330	9,020	8,168	7,847		9			7.000	8.909	MON	48	571	01/01/2003	01/01/2030
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363			2	1	2,274	110.4830	2,173	1,966	2,014		30			7.000	5.918	MON	11	136	05/01/2002	01/01/2030
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936			2	1	1,648	110.4830	1,888	1,709	1,647		(4)			7.000	8.534	MON	10	114	01/01/2003	01/01/2030
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309			2	1	1,166	110.4330	1,246	1,128	1,153		15			7.000	5.969	MON	7	79	05/01/2002	02/01/2030
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429			2	1	323	110.4330	340	308	315		4			7.000	5.986	MON	2	21	05/01/2002	02/01/2030
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999			2	1	26,722	110.4330	30,921	28,000	26,836		(60)			7.000	9.088	MON	163	1,930	02/08/2000	03/01/2030
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523			2	1	961	110.4330	892	808	821		6			7.000	6.254	MON	5	56	05/01/2002	04/01/2030
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	1,104	115.4850	1,222	1,059	1,132		14			9.000	5.671	MON	8	94	02/21/2001	04/01/2030
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697			2	1	148	110.4330	129	117	120		2			7.000	5.824	MON	1	8	05/01/2002	04/01/2030
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859			2	1	389	110.4330	444	402	384		(3)			7.000	9.209	MON	2	28	07/12/2000	04/01/2030
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872			2	1	365	110.4330	306	277	284		4			7.000	5.900	MON	2	19	05/01/2002	04/01/2030
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619			2	1	1,011	110.4330	1,154	1,045	990		(16)			7.000	9.042	MON	6	73	07/12/2000	06/01/2030
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972			2	1	263,765	108.2500	223,413	206,386	198,883		(4,701)			6.500	7.776	MON	1,118	13,088	08/01/2002	05/01/2029
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	16,930	110.6580	17,971	16,240	17,424		275			9.000	5.505	MON	122	1,446	02/21/2001	07/01/2030
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679			2	1	3,750	110.4330	4,280	3,876	3,692		(71)			7.000	9.280	MON	23	262	07/12/2000	07/01/2030
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879			2	1	26,620	110.4830	22,554	20,414	20,819		219			7.000	6.188	MON	119	1,395	05/01/2002	05/01/2030
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794			2	1	5,722	110.4330	5,991	5,425	6,092		381			7.000	1.840	MON	32	347	09/11/2003	11/01/2030
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678			2	1	47	110.4330	52	47	47		1			7.000	7.047	MON		3	11/02/2000	12/01/2030
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054			2	1	7,730	110.4330	8,094	7,329	8,192		477			7.000	1.840	MON	43	512	09/11/2003	12/01/2030
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197			2	1	14,085	110.4830	14,387	13,022	13,726		487			7.000	4.465	MON	76	907	05/01/2002	02/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357			2	1	7,545	115.8030	8,381	7,237	7,918		105			9.000	4.711	MON	54	650	02/21/2001	01/01/2031
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690			2	1	4,263	110.0950	4,564	4,145	4,244		62			7.000	6.065	MON	24	290	05/01/2002	04/01/2031
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054			2	1	1,125	108.1560	761	703	676		(17)			6.500	8.422	MON	4	43	08/01/2002	05/01/2031
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162			2	1	2,539	108.1560	1,707	1,578	1,526		(32)			6.500	7.681	MON	9	98	08/01/2002	05/01/2031
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604			2	1	6,258	110.0950	3,348	3,041	3,186		97			7.000	4.923	MON	18	195	05/01/2002	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	24,323	108.1560	23,852	22,053	21,672		(95)			6.500	7.279	MON	119	1,419	08/01/2002	06/01/2031
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440			2	1	71,167	108.1560	69,938	64,663	62,898		(966)			6.500	7.528	MON	350	4,163	08/01/2002	07/01/2031
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792			2	1	75,740	110.0950	77,811	70,676	75,406		1,393			7.000	3.993	MON	412	4,886	09/11/2003	07/01/2031
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900			2	1	3,079	108.1560	2,666	2,465	2,358		(75)			6.500	8.533	MON	13	157	08/01/2002	07/01/2031
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131			2	1	2,610	108.1560	1,834	1,696	1,620		(53)			6.500	8.611	MON	9	105	08/01/2002	07/01/2031
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634			2	1	36,562	110.0950	38,165	34,666	37,254		770			7.000	3.589	MON	202	2,422	09/11/2003	08/01/2031
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740			2	1	55,966	110.4830	53,456	48,384	50,202		1,009			7.000	5.604	MON	282	3,355	05/01/2002	01/01/2030

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
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	94,248	108.1880	89,542	82,766	80,369		(1,277)			6.500	7.490	MON	448	5,312	08/01/2002	03/01/2031
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362			2	1	8,218	108.1560	6,101	5,641	5,427		(144)			6.500	7.866	MON	31	352	08/01/2002	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	34,680	108.1560	18,755	17,341	16,758		(356)			6.500	8.097	MON	94	1,031	08/01/2002	10/01/2031
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193			2	1	3,620	108.1560	2,694	2,491	2,399		(61)			6.500	8.301	MON	13	156	08/01/2002	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271			2	1	1,204	110.0950	1,288	1,170	1,196		16			7.000	5.956	MON	7	82	05/01/2002	10/01/2031
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272			2	1	25,607	110.0950	26,730	24,279	27,495		1,954			7.000	1.423	MON	142	1,697	09/11/2003	10/01/2031
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549			2	1	6,035	108.1560	5,682	5,253	5,148		(42)			6.500	7.364	MON	28	337	08/01/2002	11/01/2031
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008			2	1	3,754	108.1560	3,626	3,353	3,230		(80)			6.500	8.164	MON	18	216	08/01/2002	11/01/2031
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346			2	1	827	108.1560	639	591	569		(14)			6.500	8.226	MON	3	37	08/01/2002	10/01/2031
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673			2	1	20,125	108.1560	10,806	9,991	9,635		(231)			6.500	8.185	MON	54	593	08/01/2002	11/01/2031
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796			2	1	4,382	108.1560	3,521	3,256	3,160		(55)			6.500	7.663	MON	18	209	08/01/2002	12/01/2031
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154			2	1	1,556	108.1560	1,041	963	930		(20)			6.500	8.089	MON	5	59	08/01/2002	01/01/2032
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027			2	1	258,899	110.0400	270,120	245,475	261,956		4,281			7.000	4.080	MON	1,432	16,635	09/11/2003	02/01/2032
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221			2	1	20,408	108.0000	16,765	15,524	15,144		(208)			6.500	7.621	MON	84	985	08/01/2002	03/01/2032
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154			2	1	120,751	108.0000	96,022	88,910	87,450		(417)			6.500	7.223	MON	482	5,671	08/01/2002	03/01/2032
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564			2	1	11,376	108.0000	9,294	8,606	8,386		(125)			6.500	7.644	MON	47	544	08/01/2002	04/01/2032
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273			2	1	124,012	110.0400	116,647	106,005	107,183		392			7.000	6.467	MON	618	7,323	05/01/2002	05/01/2032
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384			2	1	60,892	110.7840	47,907	43,244	43,722		158			7.000	6.485	MON	252	2,928	05/01/2002	06/01/2032
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717			2	1	65,165	110.0400	69,734	63,372	64,481		639			7.000	6.164	MON	370	4,430	05/01/2002	06/01/2032
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824			2	1	1,572	108.0000	826	765	737		(19)			6.500	8.201	MON	4	45	08/01/2002	06/01/2032
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176			2	1	1,366	108.0000	1,455	1,347	1,308		(25)			6.500	7.934	MON	7	87	08/01/2002	06/01/2032
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322			2	1	72,822	110.0400	78,139	71,010	71,789		261			7.000	6.473	MON	414	4,965	05/01/2002	07/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373			2	1	434,249	110.0400	462,035	419,881	443,957		13,982			7.000	5.238	MON	2,449	28,898	06/25/2002	06/01/2032
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723			2	1	125,623	110.0950	60,195	54,676	55,178		86			7.000	6.577	MON	319	3,421	05/01/2002	07/01/2032
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158			2	1	8,155	108.0000	7,966	7,376	7,190		(110)			6.500	7.665	MON	40	475	08/01/2002	07/01/2032
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406			2	1	148,472	108.2500	137,802	127,300	123,874		(1,617)			6.500	7.724	MON	690	8,150	08/01/2002	05/01/2032
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421			2	1	33,244	108.1560	21,062	19,474	18,957		(299)			6.500	7.811	MON	105	1,189	08/01/2002	07/01/2032
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585			2	1	3,130	108.0000	3,370	3,121	3,029		(58)			6.500	7.940	MON	17	203	08/01/2002	08/01/2032
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669			2	1	5,963	108.0000	6,407	5,933	5,805		(60)			6.500	7.355	MON	32	385	08/01/2002	08/01/2032
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879			2	1	8,557	108.0000	7,474	6,920	6,790		(59)			6.500	7.176	MON	37	441	08/01/2002	08/01/2032
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013			2	1	5,857	108.0000	6,305	5,838	5,748		(31)			6.500	7.140	MON	32	379	08/01/2002	08/01/2032
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414			2	1	18,219	108.1880	12,049	11,138	10,715		(269)			6.500	7.979	MON	60	684	08/01/2002	03/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076			2	1	73,305	107.1250	76,496	71,408	73,003		(50)			6.000	5.145	MON	357	4,122	09/18/2003	11/01/2032
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671			2	1	16,021	105.2920	12,252	11,637	11,708		(52)			5.500	5.282	MON	53	621	11/01/2005	01/01/2033
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995			2	1	75,214	106.8750	78,305	73,268	75,158		279			6.000	4.833	MON	366	4,350	09/18/2003	05/01/2033
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138			2	1	159,183	111.7160	186,817	167,224	156,404		(854)			7.000	9.477	MON	975	11,522	08/03/1994	04/01/2024
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	4,799	115.3840	5,311	4,603	4,763		3			9.000	7.364	MON	35	413	02/21/2001	03/01/2025
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429			2	1	116,195	115.0460	129,964	112,966	116,975		(49)			8.500	7.044	MON	800	9,471	08/29/1996	09/01/2026
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874			2	1	206,159	108.2190	233,595	215,854	202,315		(4,381)			6.500	8.725	MON	1,169	13,249	03/21/1996	04/01/2026
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087			2	1	104,792	108.2190	122,489	113,187	103,614		769			6.500	9.943	MON	613	7,316	09/06/1996	04/01/2026
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735			2	1	176,426	108.2190	205,620	190,004	175,250		1,395			6.500	9.654	MON	1,029	11,604	09/06/1996	04/01/2026
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870			2	1	69,686	108.2190	81,201	75,034	68,719		(139)			6.500	9.669	MON	406	4,865	09/06/1996	05/01/2026
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781			2	1	323,247	115.0460	361,228	313,985	322,151		(819)			8.500	7.376	MON	2,224	26,615	08/28/1996	08/01/2026
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389			2	1	6,089	101.7860	6,281	6,171	6,162		(2)			6.500	7.254	MON	33	294	07/06/1995	07/01/2010
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421			2	1	56,471	103.2580	61,635	59,690	58,978		341			6.000	8.673	MON	298	3,149	07/18/1996	03/01/2011
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429			2	1	21,459	103.7460	22,474	21,662	21,623		24			7.000	7.374	MON	126	1,345	05/29/1997	04/01/2011
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469			2	1	21,913	104.3100	23,421	22,453	22,326		28			6.500	7.372	MON	122	1,356	05/13/1997	12/01/2011
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582			2	1	160,029	105.8410	174,124	164,515	162,195		(180)			6.500	7.574	MON	891	10,248	12/30/1999	11/01/2013
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881			2	1	3,279	109.1150	3,456	3,167	3,302		37			8.000	5.659	MON	21	249	02/22/2001	09/01/2015
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918			2	1	25,164	109.1400	26,531	24,309	25,256		282			8.000	5.929	MON	162	1,908	02/22/2001	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	20,352	109.1340	21,456	19,661	20,379		188			8.000	6.022	MON	131	1,533	02/22/2001	01/01/2016
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969			2	1	533	109.1020	561	515	537		7			8.000	5.536	MON	3	40	02/22/2001	02/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			2	1	125,311	102.0490	104,778	102,674	100,416		235			4.000	4.809	MON	342	4,022	02/02/2004	04/01/2018
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672			2	1	20,412	102.8870	21,525	20,921	20,835		61			6.500	7.590	MON	113	1,193	05/14/1997	01/01/2011
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930			2	1	22,337	102.8870	23,556	22,895	22,813		48			6.500	7.444	MON	124	1,231	05/14/1997	02/01/2011
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476			2	1	7,057	106.7480	7,885	7,386	7,325		20			6.000	7.731	MON	37	387	05/13/1997	03/01/2011

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 (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
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336			2	1	3,041	106.8100	3,400	3,183	3,134		4			6.000	7.885	MON	16	165	05/13/1997	02/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496			2	1	87,504	103.2770	93,566	90,597	89,517		144			5.000	5.855	MON	377	4,366	12/21/1998	11/01/2013
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436			2	1	105,192	107.4670	116,206	108,132	106,456		(139)			6.500	7.464	MON	586	6,930	12/17/1999	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487			2	1	12,854	107.4670	14,200	13,213	13,020		(7)			6.500	7.549	MON	72	838	12/17/1999	06/01/2014
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055			2	1	133,903	104.6840	141,301	134,979	134,426		(41)			7.000	7.327	MON	787	9,183	12/30/1999	08/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	40,412	109.1460	42,610	39,039	40,457		608			8.000	6.033	MON	260	2,986	02/22/2001	02/01/2016
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812			2	1	185,615	105.3870	188,865	179,210	185,333		(282)			5.000	3.738	MON	747	4,399	05/20/2009	06/01/2018
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433			2	1	12,596	105.3870	12,817	12,162	12,594		(3)			5.000	3.645	MON	51	297	05/20/2009	07/01/2018
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474			2	1	3,006	115.3840	3,327	2,883	3,039		26			9.000	8.090	MON	22	256	02/21/2001	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506			2	1	122,047	111.7950	125,554	112,308	120,534		601			9.500	8.071	MON	889	10,458	05/21/1997	12/01/2022
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694			2	1	89,719	114.7000	101,749	88,708	89,499		(173)			8.000	7.625	MON	591	7,011	01/01/2005	03/01/2027
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920			2	1	37,511	110.6460	43,141	38,991	33,877		134			7.000	6.761	MON	227	227	12/27/2001	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	123,310	112.4760	91,263	81,141	85,818		2,167			7.500	5.168	MON	507	5,850	01/04/2002	12/01/2029
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149			2	1	6,540	108.2500	5,663	5,231	5,041		(118)			6.500	7.809	MON	28	333	08/01/2002	11/01/2030
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1	1,629	112.3800	1,786	1,590	1,695		64			7.500	5.307	MON	10	118	10/02/2001	11/01/2030
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155			2	1	470,186	108.2500	406,404	375,431	362,582		(7,717)			6.500	7.746	MON	2,034	23,890	08/01/2002	08/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	34,694	112.3800	38,042	33,851	35,861		1,167			7.500	5.452	MON	212	2,494	10/02/2001	01/01/2031
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223			2	1	50,645	110.4830	53,053	48,019	51,540		1,004			7.000	4.162	MON	280	3,337	09/11/2003	10/01/2029
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263			2	1	68,296	108.1560	57,885	53,520	52,597		(531)			6.500	7.163	MON	290	3,401	08/01/2002	06/01/2031
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309			2	1	4,808	110.0950	4,170	3,788	3,875		54			7.000	5.961	MON	22	260	05/01/2002	08/01/2031
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311			2	1	64,594	110.4330	57,215	51,809	52,986		724			7.000	6.015	MON	302	3,560	05/01/2002	09/01/2031
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	132,755	110.4330	119,895	108,568	111,228		1,498			7.000	5.984	MON	633	7,478	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	3,350,233	110.4330	3,057,594	2,768,729	2,847,490		46,058			7.000	5.786	MON	16,151	190,891	05/01/2002	04/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449			2	1	256,441	110.4330	268,512	243,144	260,732		4,746			7.000	4.038	MON	1,418	16,735	09/11/2003	07/01/2032
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771			2	1	775,751	105.1980	638,947	607,376	611,603		(2,153)			5.500	5.261	MON	2,784	32,714	11/01/2005	02/01/2035
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810			2	1	3,743,530	102.6560	3,735,697	3,639,050	3,747,824		4,294			5.000	4.122	MON	15,163	119,315	03/23/2009	10/01/2038
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240			2	1	44,542,078	102.6610	44,882,491	43,718,933	44,562,215		20,137			5.000	4.433	MON	182,162	1,433,651	03/10/2009	03/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	7,387,985	102.6560	7,372,526	7,181,790	7,401,906		13,920			5.000	4.144	MON	29,924	235,392	03/23/2009	08/01/2038
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058			2	1	245,324	105.1350	195,911	186,342	188,187		(789)			5.500	5.180	MON	854	10,007	11/01/2005	05/01/2035
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068			2	1	205,952	105.1350	163,960	155,951	157,383		(764)			5.500	5.210	MON	715	8,374	11/01/2005	07/01/2035
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	931,384	102.7400	806,900	785,384	781,454		2,681			5.000	5.143	MON	3,272	38,677	06/08/2005	08/01/2035
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105			2	1	38,834	105.1350	30,590	29,096	29,321		(81)			5.500	5.233	MON	133	1,560	11/01/2005	01/01/2036
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111			2	1	27,247	104.9480	20,909	19,923	20,075		(59)			5.500	5.228	MON	91	1,065	11/01/2005	02/01/2036
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1	2,307,638	102.6560	2,302,810	2,243,233	2,313,081		5,443			5.000	4.160	MON	9,347	73,462	03/23/2009	03/01/2038
3128K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927			2	1	671,910	103.9810	777,769	747,995	718,946		7,153			5.000	7.856	MON	3,117	36,417	07/31/2000	06/01/2014
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089			2	1	50,283	105.3870	51,164	48,548	50,320		36			5.000	3.531	MON	202	1,176	05/20/2009	11/01/2019
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199			2	1	41,143	103.6990	41,474	39,995	41,104		(39)			4.500	3.511	MON	150	1,174	04/02/2009	06/01/2021
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709			2	1	1,506,357	104.7000	1,522,727	1,454,374	1,507,246		889			5.000	3.574	MON	6,060	35,374	05/20/2009	07/01/2022
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777			2	1	236,929	104.7000	239,504	228,753	237,447		518			5.000	3.514	MON	953	5,530	05/20/2009	08/01/2022
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	5,972,295	104.7000	6,037,199	5,766,198	5,974,167		1,872			5.000	3.580	MON	24,026	140,419	05/20/2009	09/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881			2	1	785,169	103.0740	786,716	763,255	785,240		71			4.500	3.426	MON	2,862	22,328	04/02/2009	11/01/2022
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889			2	1	64,810	104.7000	65,514	62,573	64,977		167			5.000	3.518	MON	261	1,511	05/20/2009	12/01/2022
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935			2	1	20,403	104.7000	20,624	19,698	20,465		62			5.000	3.492	MON	82	474	05/20/2009	01/01/2023
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996			2	1	359,753	104.7000	363,663	347,338	360,246		492			5.000	3.544	MON	1,447	8,431	05/20/2009	02/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	2,250,337	104.6470	2,273,652	2,172,681	2,252,807		2,470			5.000	3.598	MON	9,053	52,960	05/20/2009	04/01/2023
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093			2	1	12,839,755	103.0110	12,875,352	12,498,963	12,832,513		(7,242)			4.500	3.575	MON	46,871	276,343	05/20/2009	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136			2	1	7,295,132	103.0110	7,304,000	7,090,481	7,294,430		(702)			4.500	3.584	MON	26,589	205,497	11/04/2009	05/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240			2	1	100,089	104.6470	101,126	96,635	100,112		23			5.000	3.620	MON	403	2,359	05/20/2009	08/01/2023
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255			2	1	123,283	104.6470	124,560	119,029	123,420		137			5.000	3.576	MON	496	2,895	05/20/2009	07/01/2023
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298			2	1	255,896	104.6470	258,547	247,066	255,692		(204)			5.000	3.654	MON	1,029	6,063	05/20/2009	10/01/2023
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305			2	1	1,720,332	104.6470	1,738,156	1,660,966	1,721,734		1,402			5.000	3.504	MON	6,921	40,376	05/20/2009	11/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	11,236,085	104.6470	11,352,498	10,848,342	11,243,539		7,453			5.000	3.506	MON	45,201	263,747	05/20/2009	12/01/2023
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442			2	1	24,621	104.6470	24,876	23,771	24,640		20			5.000	3.573	MON	99	579	05/20/2009	01/01/2024
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452			2	1	49,806	104.6470	50,322	48,087	49,702		(104)			5.000	3.574	MON	200	1,183	05/20/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	18,499,373	104.7000	18,700,415	17,860,982	18,532,047		32,674			5.000	3.525	MON	74,421	432,580	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	8,847,780	104.6470	8,939,449	8,542,454	8,865,970		18,190			5.000	3.479	MON	35,594	206,514	05/20/2009	01/01/2024

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
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	7,339,834	104.6470	7,415,879	7,086,545	7,363,359		23,525			5.000	3.305	MON	29,527	170,084	05/20/2009	04/01/2024
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562			2	1	3,342,348	102.8860	3,347,547	3,253,635	3,339,277		(3,071)			4.500	3.741	MON	12,201	72,392	05/20/2009	05/01/2024
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688			2	1	9,919,701	102.8860	9,850,850	9,574,495	9,910,468		(9,233)			4.500	3.391	MON	35,904	35,904	11/04/2009	10/01/2024
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694			2	1	1,020,246	102.8860	1,013,814	985,373	1,019,376		(870)			4.500	3.488	MON	3,695	3,695	10/29/2009	11/01/2024
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005			2	1	622,576	105.2620	632,723	601,091	621,837		(739)			5.000	3.630	MON	2,505	14,715	05/20/2009	08/01/2019
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016			2	1	178,196	105.2620	181,101	172,047	177,966		(231)			5.000	3.716	MON	717	4,225	05/20/2009	10/01/2019
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089			2	1	37,305	105.1370	37,868	36,018	37,300		(5)			5.000	3.634	MON	150	879	05/20/2009	12/01/2020
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168			2	1	773,936	104.7000	782,347	747,229	774,270		333			5.000	3.609	MON	3,113	18,164	05/20/2009	02/01/2022
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181			2	1	368,657	104.7000	372,664	355,935	369,243		585			5.000	3.540	MON	1,483	8,629	05/20/2009	05/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189			2	1	50,099	104.7000	50,643	48,370	50,252		153			5.000	3.471	MON	202	1,166	05/20/2009	06/01/2022
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209			2	1	54,648	104.7000	55,242	52,762	54,758		110			5.000	3.443	MON	220	1,271	05/20/2009	10/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	1,988,901	104.7000	2,010,515	1,920,266	1,992,543		3,642			5.000	3.588	MON	8,001	46,600	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	1,907,073	104.6470	1,926,832	1,841,262	1,911,614		4,541			5.000	3.558	MON	7,672	44,565	05/20/2009	02/01/2023
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245			2	1	722,540	103.0110	723,526	702,375	723,859		1,318			4.500	3.554	MON	2,634	20,600	04/02/2009	03/01/2023
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251			2	1	353,636	104.6470	357,300	341,433	354,001		364			5.000	3.659	MON	1,423	8,333	05/20/2009	05/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	2,238,452	104.6470	2,261,644	2,161,206	2,241,348		2,896			5.000	3.622	MON	9,005	52,655	05/20/2009	06/01/2023
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282			2	1	49,915	104.6470	50,432	48,193	49,963		47			5.000	3.633	MON	201	1,176	05/20/2009	10/01/2023
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283			2	1	57,210	104.6470	57,802	55,235	57,447		238			5.000	3.323	MON	230	1,318	05/20/2009	11/01/2023
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306			2	1	4,245,579	102.8860	4,216,111	4,097,832	4,242,444		(3,134)			4.500	3.509	MON	15,367	15,367	11/04/2009	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307			2	1	170,923	104.6370	172,677	165,024	170,889		(34)			5.000	3.682	MON	688	4,031	05/20/2009	04/01/2024
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	1,802,463	104.6370	1,820,964	1,740,262	1,806,485		4,022			5.000	3.716	MON	7,251	41,876	05/20/2009	05/01/2024
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314			2	1	135,889	104.6370	137,284	131,200	136,335		446			5.000	3.628	MON	547	3,198	05/20/2009	06/01/2024
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321			2	1	550,810	102.8860	546,987	531,642	550,297		(513)			4.500	3.391	MON	1,994	1,994	11/04/2009	08/01/2024
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327			2	1	6,942,039	102.8860	6,893,855	6,700,456	6,935,548		(6,491)			4.500	3.409	MON	25,127	25,127	11/04/2009	10/01/2024
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923			2	1	637,319	104.9190	645,591	615,326	637,458		139			5.000	3.543	MON	2,564	14,996	05/20/2009	06/01/2021
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			2	1	449,262	105.4190	457,262	433,758	446,864		(2,398)			5.000	3.569	MON	1,807	10,751	05/20/2009	04/01/2017
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806			2	1	410,271	104.6470	414,522	396,113	410,483		212			5.000	3.683	MON	1,650	9,688	05/20/2009	02/01/2023
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832			2	1	483,132	104.7000	488,382	466,459	485,393		2,262			5.000	3.253	MON	1,944	11,016	05/20/2009	01/01/2023
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896			2	1	70,676	104.7000	71,444	68,237	71,036		360			5.000	3.464	MON	284	1,618	05/20/2009	02/01/2023
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005			2	1	159,953	104.6470	161,610	154,433	159,811		(142)			5.000	3.639	MON	643	3,783	05/20/2009	02/01/2023
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046			2	1	1,368,364	104.6470	1,382,541	1,321,143	1,371,194		2,830			5.000	3.329	MON	5,505	31,813	05/20/2009	02/01/2023
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142			2	1	32,140	104.6470	32,473	31,031	32,018		(123)			5.000	3.929	MON	129	773	05/20/2009	03/01/2023
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349			2	1	27,167	104.6470	27,449	26,230	27,282		115			5.000	3.126	MON	109	627	05/20/2009	03/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	1,631,888	104.6470	1,648,795	1,575,573	1,630,434		(1,454)			5.000	3.851	MON	6,565	38,868	05/20/2009	04/01/2023
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575			2	1	263,593	104.6470	266,324	254,496	263,437		(155)			5.000	3.723	MON	1,060	6,245	05/20/2009	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813			2	1	63,685	103.0110	63,772	61,907	63,731		46			4.500	3.509	MON	232	1,820	04/02/2009	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	3,038,090	104.6470	3,069,566	2,933,249	3,046,698		8,608			5.000	3.349	MON	12,222	70,373	05/20/2009	05/01/2023
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919			2	1	48,446	103.0110	48,512	47,094	50,070		1,624			4.500	2.546	MON	177	1,307	04/02/2009	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096			2	1	634,376	104.6470	640,948	612,484	636,143		1,767			5.000	3.354	MON	2,552	14,710	05/20/2009	06/01/2023
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546			2	1	20,070	104.6470	20,278	19,377	19,993		(77)			5.000	3.727	MON	81	481	05/20/2009	08/01/2023
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994			2	1	1,578,562	104.6470	1,594,917	1,524,088	1,580,024		1,462			5.000	3.509	MON	6,350	37,079	05/20/2009	11/01/2023
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239			2	1	849,636	103.0110	850,794	825,923	851,592		1,957			4.500	3.310	MON	3,097	23,989	04/02/2009	02/01/2024
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305			2	1	61,110	104.6370	61,737	59,001	60,959		(151)			5.000	3.823	MON	246	1,459	05/20/2009	02/01/2024
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351			2	1	2,327,832	102.8860	2,311,675	2,246,824	2,325,736		(2,096)			4.500	3.285	MON	8,426	8,426	11/04/2009	03/01/2024
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363			2	1	61,931	102.8860	61,941	60,203	62,054		123			4.500	3.561	MON	226	1,771	04/02/2009	02/01/2024
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399			2	1	864,003	102.8860	864,131	839,889	862,015		(1,987)			4.500	3.778	MON	3,150	25,072	04/02/2009	03/01/2024
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467			2	1	487,683	104.6370	492,689	470,854	485,605		(2,078)			5.000	3.827	MON	1,962	11,732	05/20/2009	04/01/2024
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475			2	1	10,479,736	103.0110	10,494,026	10,187,251	10,456,790		(22,947)			4.500	3.697	MON	38,202	303,238	04/02/2009	04/01/2024
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479			2	1	110,179	104.6370	111,309	106,376	109,730		(449)			5.000	3.798	MON	443	2,650	05/20/2009	04/01/2024
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503			2	1	25,576,463	103.0110	25,647,372	24,897,615	25,545,076		(31,388)			4.500	3.710	MON	93,366	554,171	05/20/2009	04/01/2024
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505			2	1	562,478	104.6470	568,306	543,068	561,777		(702)			5.000	3.627	MON	2,263	13,199	05/20/2009	04/01/2024
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517			2	1	62,185	103.0110	62,270	60,450	62,004		(181)			4.500	3.688	MON	227	1,804	04/02/2009	04/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520			2	1	860,694	103.0110	861,867	836,672	858,795		(1,899)			4.500	3.640	MON	3,138	24,834	04/02/2009	04/01/2024
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	1,664,408	104.6370	1,681,491	1,606,971	1,657,932		(6,476)			5.000	3.822	MON	6,696	39,960	05/20/2009	04/01/2024
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534			2	1	226,789	104.6370	229,116	218,962	227,593		804			5.000	3.299	MON	912	5,139	05/20/2009	04/01/2024
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640			2	1	17,298,281	102.8860	17,325,190	16,839,152	17,301,865		3,584			4.500	3.330	MON	63,147	366,900	05/20/2009	04/01/2024

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
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645			2	1	984,152	104.6470	994,349	950,191	981,938		(2,214)			5.000	3.614	MON	3,959	23,276	05/20/2009	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649			2	1	908,105	102.8860	908,239	882,760	906,090		(2,014)			4.500	3.829	MON	3,310	26,372	04/02/2009	04/01/2024
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656			2	1	14,447,342	102.8860	14,469,816	14,063,882	14,430,261		(17,081)			4.500	3.710	MON	52,740	312,954	05/20/2009	05/01/2024
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733			2	1	68,644	104.6470	69,355	66,275	70,050		1,406			5.000	3.124	MON	276	1,503	05/20/2009	05/01/2024
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836			2	1	157,415	102.8860	157,660	153,237	157,314		(102)			4.500	3.733	MON	575	3,416	05/20/2009	06/01/2024
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846			2	1	2,856,063	102.8860	2,860,506	2,780,258	2,850,829		(5,234)			4.500	3.780	MON	10,426	62,236	05/20/2009	06/01/2024
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851			2	1	1,829,617	102.8860	1,832,463	1,781,055	1,825,751		(3,865)			4.500	3.750	MON	6,679	39,889	05/20/2009	05/01/2024
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860			2	1	1,950,630	102.8860	1,953,664	1,898,856	1,947,188		(3,442)			4.500	3.792	MON	7,121	42,514	05/20/2009	07/01/2024
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901			2	1	9,793,786	102.8860	9,809,021	9,533,840	9,778,985		(14,801)			4.500	3.843	MON	35,752	213,487	05/20/2009	06/01/2024
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939			2	1	1,442,651	102.8860	1,444,896	1,404,361	1,439,988		(2,663)			4.500	3.793	MON	5,266	31,458	05/20/2009	06/01/2024
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461			2	1	513,934	102.8860	510,367	496,049	513,456		(478)			4.500	3.391	MON	1,860	1,860	11/04/2009	08/01/2024
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496			2	1	30,312,913	102.8860	30,121,823	29,276,790	30,287,210		(25,703)			4.500	3.474	MON	109,788	109,788	10/29/2009	08/01/2024
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586			2	1	801,600	102.8860	796,037	773,705	800,854		(746)			4.500	3.391	MON	2,901	2,901	11/04/2009	08/01/2024
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899			2	1	7,051,566	102.8860	7,007,113	6,810,537	7,045,526		(6,040)			4.500	3.503	MON	25,540	25,540	10/29/2009	11/01/2024
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060			2	1	10,338,697	102.8860	10,273,522	9,985,310	10,329,894		(8,803)			4.500	3.490	MON	37,445	37,445	10/29/2009	10/01/2024
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124			2	1	1,543,798	102.8860	1,534,066	1,491,029	1,542,477		(1,321)			4.500	3.505	MON	5,591	5,591	10/29/2009	11/01/2024
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140			2	1	644,928	102.8860	640,863	622,884	644,377		(552)			4.500	3.505	MON	2,336	2,336	10/29/2009	11/01/2024
3128TL-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	160,855	112.1320	176,338	157,259	159,666		(755)			7.500	6.895	MON	983	11,745	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	795,530	104.7110	846,903	808,799	800,686		2,184			6.000	6.250	MON	4,044	46,496	02/09/1999	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061			2	1	136,801	105.3030	146,459	139,083	138,010		717			6.000	6.250	MON	695	8,322	02/09/1999	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100			2	1	69,230	106.2340	73,534	69,219	69,224		(4)			6.500	6.536	MON	375	4,492	04/06/1999	11/01/2028
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176			2	1	682,118	105.6570	719,807	681,266	681,452		(481)			6.500	6.518	MON	3,690	43,182	04/07/1999	03/01/2029
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183			2	1	361,825	106.1790	383,703	361,374	361,558		(134)			6.500	6.518	MON	1,957	22,777	04/07/1999	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288			2	1	240,409	106.5090	265,260	249,050	240,027		198			6.500	7.468	MON	1,349	1,349	12/27/2001	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361			2	1	199	110.4690	208	189	200		3			9.000	5.766	MON	1	17	01/01/2003	06/01/2016
31361D-JH-1	FED NATL MTG ASSOC #046164			2	1	174	110.2950	205	186	174		13			8.500	11.948	MON	1	16	11/15/1988	05/01/2017
31361J-AA-9	FED NATL MTG ASSOC #048601			2	1	2,782	110.2950	3,289	2,982	2,809		(69)			8.500	11.557	MON	21	252	11/15/1988	07/01/2017
31361J-Y3-7	FED NATL MTG ASSOC #050230			2	1	2,133	114.9170	2,536	2,207	2,136		(43)			9.000	10.520	MON	17	195	09/18/1989	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601			2	1	18,441	115.0270	19,328	16,803	18,769		141			8.500	4.127	MON	119	1,414	07/06/1992	07/01/2022
31362S-Q8-1	FED NATL MTG ASSOC #069779			2	1	13,310	114.3620	15,222	13,310	13,310					9.000	9.000	MON	100	1,191	01/01/2003	01/01/2019
31362T-BW-2	FED NATL MTG ASSOC #070253			2	1	400	110.4690	426	385	398		2			9.000	7.302	MON	3	34	01/01/2003	02/01/2017
31362B-AC-3	FED NATL MTG ASSOC #081003			2	1	2,370	114.9170	2,819	2,453	2,407		3			9.000	10.246	MON	18	218	09/18/1989	09/01/2019
31362B-FD-6	FED NATL MTG ASSOC #081164			2	1	8,662	114.9170	10,302	8,965	8,778		5			9.000	10.054	MON	67	798	09/18/1989	09/01/2019
31362B-FE-4	FED NATL MTG ASSOC #081165			2	1	10,287	114.9170	12,235	10,647	10,518		696			9.000	9.575	MON	80	953	09/18/1989	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256			2	1	817,534	113.3040	878,827	775,637	813,349		(8,376)			9.000	7.805	MON	5,817	74,722	08/12/1999	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548			2	1	7,109	111.9690	7,829	6,992	7,014		(70)			9.000	8.840	MON	52	625	01/01/2003	12/01/2018
31365D-G5-8	FED NATL MTG ASSOC #124520			2	1	72,100	111.1020	80,976	72,884	71,966		(59)			7.000	7.511	MON	425	5,028	02/11/1997	10/01/2022
31365D-G6-6	FED NATL MTG ASSOC #124521			2	1	24,222	111.1020	27,203	24,485	24,193		(14)			7.000	7.502	MON	143	1,682	02/11/1997	10/01/2022
31368H-KA-0	FED NATL MTG ASSOC #190289			2	1	17,329	110.9070	18,453	16,638	18,233		937			7.000	3.567	MON	97	1,146	08/15/2002	11/01/2027
31368T-FM-4	FED NATL MTG ASSOC #199172			2	1	21,815	107.0950	22,727	21,221	21,516		27			7.500	6.300	MON	133	1,554	01/21/1999	12/01/2012
31371G-EK-2	FED NATL MTG ASSOC #251338			2	1	79,966	105.5430	83,857	79,452	79,659		(23)			6.500	6.245	MON	430	4,912	05/27/1998	12/01/2012
31371G-TR-1	FED NATL MTG ASSOC #251760			2	1	97,971	107.2940	100,134	93,327	95,560					6.000	3.526	MON	467	467	11/04/2004	06/01/2013
31371G-YG-9	FED NATL MTG ASSOC #251911			2	1	71,968	107.8700	62,359	57,809	55,360		(787)			6.000	7.730	MON	289	3,389	05/06/2003	08/01/2018
31371G-2T-6	FED NATL MTG ASSOC #251986			2	1	2,024	110.8790	2,336	2,107	2,023		(5)			7.000	8.477	MON	12	145	01/01/2005	10/01/2028
31371G-4F-4	FED NATL MTG ASSOC #252022			2	1	30,564	107.8700	28,125	26,073	24,709		(611)			6.000	8.146	MON	130	1,538	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			2	1	72,503	107.8700	64,659	59,942	57,238		(1,187)			6.000	7.851	MON	300	3,529	05/06/2003	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213			2	1	12,418	107.2940	13,427	12,514	12,459		(6)			6.000	6.327	MON	63	723	02/22/2001	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566			2	1	1,361	106.9190	1,467	1,372	1,365		(1)			6.000	6.369	MON	7	79	01/30/2001	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	77,308	107.8090	66,697	61,866	59,142		(1,136)			6.000	7.737	MON	309	3,627	05/06/2003	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575			2	1	89,885	107.8090	72,481	67,231	64,205		(1,069)			6.000	7.819	MON	336	3,911	05/06/2003	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871			2	1	18,127	109.1270	19,622	17,981	17,967		(3)			7.500	7.547	MON	112	1,309	10/13/2000	11/01/2014
31371H-4J-4	FED NATL MTG ASSOC #252925			2	1	7,638	112.8220	8,741	7,747	7,641		1			7.500	8.081	MON	48	574	01/01/2005	12/01/2029
31371H-6T-0	FED NATL MTG ASSOC #252982			2	1	1,280	114.8450	1,415	1,232	1,312		27			8.000	5.375	MON	8	98	08/08/2001	01/01/2030
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	6,010	112.8020	6,876	6,096	6,015		3			7.500	8.069	MON	38	446	01/01/2005	03/01/2030
31371J-JD-7	FED NATL MTG ASSOC #253260			2	1	99,686	109.1910	107,771	98,699	99,466		147			8.000	7.530	MON	658	7,640	02/18/2000	04/01/2015
31371J-JJ-4	FED NATL MTG ASSOC #253265			2	1	39,965	112.8410	36,848	32,655	34,415		901			7.500	5.339	MON	204	2,410	01/04/2002	05/01/2030

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
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1	7,728	115.3360	8,416	7,297	7,967		120			8.500	4.444	MON	52	616	10/02/2001	06/01/2030
31371J-NQ-3	FED NATL MTG ASSOC #253399			2	1	15,959	115.3360	17,380	15,069	16,628		355			8.500	4.151	MON	107	1,272	10/02/2001	08/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473			2	1	4,351	108.4830	4,640	4,277	4,340		22			7.000	6.228	MON	25	294	02/12/2001	10/01/2015
31371J-Q9-8	FED NATL MTG ASSOC #253480			2	1	10,523	112.8410	9,073	8,040	8,422		182			7.500	5.428	MON	50	590	01/04/2002	10/01/2030
31371J-R5-5	FED NATL MTG ASSOC #253508			2	1	833	108.4830	889	819	831		4			7.000	6.273	MON	5	56	02/12/2001	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517			2	1	11,772	115.3360	12,821	11,116	12,207		267			8.500	4.089	MON	79	938	10/02/2001	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	23,073	108.4830	24,608	22,683	22,967		90			7.000	6.351	MON	132	1,556	02/12/2001	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	7,247	115.3360	7,892	6,842	7,522		314			8.500	4.104	MON	48	581	10/02/2001	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667			2	1	10,816	109.4180	11,610	10,610	10,614		1			7.500	7.483	MON	66	763	12/28/2000	02/01/2016
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	199,430	112.8410	198,299	175,733	183,258		2,947			7.500	5.634	MON	1,098	13,065	01/04/2002	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	2,440	114.6500	2,694	2,350	2,503		55			8.000	5.169	MON	16	187	08/08/2001	03/01/2031
31371J-3E-2	FED NATL MTG ASSOC #253797			2	1	17,980	106.3250	13,224	12,437	12,718		(1)			5.500	4.357	MON	57	662	10/05/2004	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801			2	1	98,665	107.6790	83,579	77,619	73,011		(2,347)			6.000	8.277	MON	388	4,542	05/06/2003	05/01/2021
31371J-3W-2	FED NATL MTG ASSOC #253813			2	1	46,690	114.6580	51,552	44,961	47,630		257			8.000	5.290	MON	300	3,565	08/08/2001	05/01/2031
31371J-5B-6	FED NATL MTG ASSOC #253842			2	1	233,221	111.3980	256,162	229,951	236,295		2,730			7.000	6.744	MON	1,341	15,844	08/03/2001	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847			2	1	79,302	107.6790	69,214	64,278	60,949		(1,473)			6.000	8.019	MON	321	3,777	05/06/2003	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879			2	1	10,130	107.1690	10,342	9,650	9,980		(13)			6.000	3.839	MON	48	48	11/04/2004	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885			2	1	19,833	107.6790	15,084	14,008	13,289		(317)			6.000	7.984	MON	70	810	05/06/2003	07/01/2021
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	180,921	112.8510	182,918	162,088	167,853		2,116			7.500	5.987	MON	1,013	12,066	01/04/2002	07/01/2031
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	75,093	107.6790	68,863	63,952	60,774		(1,399)			6.000	7.981	MON	320	3,771	05/06/2003	10/01/2021
31371K-EZ-0	FED NATL MTG ASSOC #254052			2	1	32,179	112.8490	30,346	26,891	27,497		264			7.500	6.532	MON	168	1,991	01/04/2002	11/01/2031
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	125,658	107.6790	105,810	98,263	93,490		(2,126)			6.000	7.860	MON	491	5,747	05/06/2003	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089			2	1	105,498	107.1690	107,702	100,497	104,263		(196)			6.000	4.240	MON	502	5,868	11/04/2004	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1	15,874	115.3350	17,287	14,989	15,818		309			8.500	5.822	MON	106	1,273	10/02/2001	11/01/2031
31371K-HJ-3	FED NATL MTG ASSOC #254133			2	1	448,213	112.8510	422,179	374,104	385,249		4,469			7.500	6.205	MON	2,338	27,659	01/04/2002	12/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			2	1	520,198	107.1690	531,063	495,538	511,614		(4,223)			6.000	3.880	MON	2,478	29,010	11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			2	1	81,890	107.6790	68,369	63,493	60,529		(1,323)			6.000	7.742	MON	317	3,711	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	148,985	107.6040	123,597	114,863	109,499		(2,464)			6.000	7.762	MON	574	6,707	05/06/2003	03/01/2022
31371K-L7-4	FED NATL MTG ASSOC #254250			2	1	54,762	112.8490	52,887	46,865	48,418		810			7.500	6.107	MON	293	3,474	01/04/2002	03/01/2032
31371K-ML-2	FED NATL MTG ASSOC #254263			2	1	32,913	108.0630	27,305	25,268	25,934		(40)			6.500	5.570	MON	137	1,609	06/09/2005	04/01/2032
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	1	127,359	107.6040	106,572	99,041	94,078		(2,593)			6.000	7.783	MON	495	5,785	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	83,112	107.6040	65,944	61,284	58,509		(1,353)			6.000	7.746	MON	306	3,564	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	131,473	107.6040	112,377	104,436	99,319		(2,844)			6.000	7.849	MON	522	6,120	05/06/2003	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477			2	1	86,080	105.2140	91,230	86,709	86,173		56			5.500	5.707	MON	397	4,621	05/31/2004	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	162,530	107.6040	139,614	129,749	123,852		(3,215)			6.000	7.728	MON	649	7,609	05/06/2003	11/01/2022
31371K-WE-7	FED NATL MTG ASSOC #254545			2	1	96,766	105.3870	99,341	94,263	95,662		(615)			5.000	3.885	MON	393	4,594	03/30/2004	12/01/2017
31371K-WW-7	FED NATL MTG ASSOC #254561			2	1	26,996	108.0630	23,525	21,769	21,531		(27)			6.500	6.904	MON	118	1,385	07/12/2004	11/01/2032
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	1	848,973	105.1040	886,769	843,705	847,231		(1,617)			5.500	5.359	MON	3,867	45,182	01/01/2005	03/01/2033
31371K-5U-1	FED NATL MTG ASSOC #254759			2	1	49,052	104.2300	38,964	37,382	37,749		3			4.500	4.135	MON	140	1,644	10/07/2003	06/01/2018
31371L-CD-9	FED NATL MTG ASSOC #254868			2	1	607,672	103.0360	628,481	609,960	608,381		531			5.000	5.073	MON	2,542	30,047	11/18/2004	09/01/2033
31371L-HJ-1	FED NATL MTG ASSOC #255033			2	1	162,151	107.8750	146,880	136,158	141,261		711			6.500	5.107	MON	738	8,764	11/09/2004	12/01/2033
31371L-MK-2	FED NATL MTG ASSOC #255162			2	1	80,438	107.8750	78,412	72,687	72,741		14			6.500	6.475	MON	394	4,687	07/12/2004	03/01/2034
31371L-NZ-8	FED NATL MTG ASSOC #255208			2	1	521,246	102.1980	564,642	552,496	532,094		2,396			4.000	5.272	MON	1,842	21,670	05/07/2004	04/01/2019
31371L-N9-6	FED NATL MTG ASSOC #255216			2	1	386,790	105.2310	307,839	292,537	298,296		(413)			5.000	4.256	MON	1,219	14,314	04/14/2005	05/01/2019
31371L-2N-8	FED NATL MTG ASSOC #255581			2	1	173,856	106.6560	154,705	145,050	148,792		(123)			6.000	5.198	MON	725	8,590	01/05/2005	02/01/2035
31371M-BE-6	FED NATL MTG ASSOC #255737			2	1	96,793	107.3750	84,237	78,451	81,027		308			6.500	5.361	MON	425	5,022	06/09/2005	04/01/2035
31371M-F8-5	FED NATL MTG ASSOC #255891			2	1	33,856	105.1060	27,844	26,491	26,946		(120)			5.000	4.344	MON	110	1,300	04/14/2005	10/01/2020
31371M-PC-5	FED NATL MTG ASSOC #256119			2	1	15,836	109.7220	16,994	15,489	15,815		41			7.000	6.118	MON	90	1,064	07/07/2006	02/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135			2	1	8,469,249	104.5570	8,990,068	8,598,222	8,538,419		51,678			5.500	5.775	MON	39,409	465,820	01/31/2006	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437			2	1	588,443	107.3130	625,874	583,226	587,404		(500)			6.500	6.219	MON	3,159	37,056	06/26/2007	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477			2	1	3,078,320	107.3130	3,273,501	3,050,437	3,074,145		896			6.500	6.197	MON	16,523	193,836	07/20/2007	11/01/2036
31371N-MT-9	FED NATL MTG ASSOC #256970			2	1	515,852	104.6690	520,851	497,619	515,802		(50)			5.000	3.738	MON	2,073	12,193	05/20/2009	10/01/2022
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	1,156,745	103.0740	1,162,203	1,127,544	1,156,836		91			4.500	3.652	MON	4,228	33,237	03/23/2009	05/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	421,549	104.6160	424,972	406,221	423,441		1,891			5.000	3.360	MON	1,693	12,989	04/02/2009	10/01/2023
31371N-5N-1	FED NATL MTG ASSOC #257453			2	1	220,735	104.6160	222,528	212,709	221,645		910			5.000	3.339	MON	886	6,882	04/02/2009	11/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814			2	1	1,020,497	107.3130	1,068,289	995,493	1,005,268		(12,947)			6.500	6.079	MON	5,392	64,219	10/24/2007	08/01/2036

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
31372P-V2-2	FED NATL MTG ASSOC #278833			2	1	18,379	115.1800	20,767	18,030	18,582		84			8.500	8.065	MON	128	1,526	07/24/2000	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834			2	1	30,262	115.1800	34,194	29,687	30,889		411			8.500	8.065	MON	210	2,518	07/24/2000	12/01/2024
31373U-LH-8	FED NATL MTG ASSOC #303728			2	1	2,441	103.7200	2,551	2,459	2,457					6.000	6.373	MON	12	121	02/22/2001	01/01/2011
31373U-M9-5	FED NATL MTG ASSOC #303784			2	1	16,254	102.0740	16,666	16,327	16,314		6			7.000	7.222	MON	95	994	06/06/1997	03/01/2011
31373U-P9-2	FED NATL MTG ASSOC #303848			2	1	286	103.0050	289	281	281					7.500	7.500	MON	2	5	06/04/1997	01/01/2011
31373U-SA-6	FED NATL MTG ASSOC #303913			2	1	54,556	111.1960	59,602	53,601	54,673		106			7.000	6.283	MON	313	3,701	04/09/1999	05/01/2026
31374A-3S-7	FED NATL MTG ASSOC #308709			2	1	9,087	111.1960	10,259	9,226	9,073		11			7.000	7.704	MON	54	644	02/21/1997	08/01/2025
31374F-RU-5	FED NATL MTG ASSOC #312899			2	1	7,005	112.6330	7,675	6,814	7,006		23			7.500	6.451	MON	43	509	01/21/1999	06/01/2025
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	5,547	115.0880	6,028	5,238	5,583		88			8.500	5.642	MON	37	443	10/02/2001	12/01/2025
31374G-N5-2	FED NATL MTG ASSOC #313712			2	1	9,812	106.7630	9,979	9,346	9,468		(85)			6.000	3.215	MON	47	514	11/04/2004	09/01/2012
31374N-Q6-2	FED NATL MTG ASSOC #319177			2	1	90,993	111.1520	102,690	92,388	90,901		59			7.000	7.670	MON	539	6,452	02/21/1997	04/01/2026
31374T-B4-0	FED NATL MTG ASSOC #323259			2	1	12,668	107.2940	13,697	12,766	12,709		(8)			6.000	6.375	MON	64	732	02/22/2001	08/01/2013
31374T-LK-3	FED NATL MTG ASSOC #323530			2	1	24,828	111.1960	27,125	24,394	24,880		(9)			7.000	6.279	MON	142	1,678	04/09/1999	09/01/2026
31374T-NT-2	FED NATL MTG ASSOC #323602			2	1	28,229	114.7550	32,139	28,007	28,265		49			8.000	7.604	MON	187	2,220	01/01/2003	02/01/2029
31374T-VL-0	FED NATL MTG ASSOC #323819			2	1	2,721	112.7550	2,998	2,659	2,764		37			7.500	6.040	MON	17	197	06/27/2001	07/01/2029
31374T-W2-1	FED NATL MTG ASSOC #323865			2	1	25,012	108.2810	22,042	20,357	21,121		128			6.500	5.257	MON	110	1,304	11/09/2004	07/01/2029
31374T-2M-0	FED NATL MTG ASSOC #323980			2	1	33,410	107.2940	34,148	31,827	32,658		(26)			6.000	3.621	MON	159	159	11/04/2004	04/01/2014
31375M-XC-2	FED NATL MTG ASSOC #339175			2	1	27,539	106.8000	31,657	29,642	27,886		(126)			6.000	8.265	MON	148	1,737	03/21/1996	03/01/2026
31375N-PZ-8	FED NATL MTG ASSOC #339840			2	1	85,835	106.8000	98,671	92,389	87,382		(59)			6.000	8.229	MON	462	5,528	03/21/1996	03/01/2026
31375N-2L-4	FED NATL MTG ASSOC #340179			2	1	40,906	101.8520	39,688	38,967	38,967		(201)			6.000	2.662	MON	195	1,811	11/04/2004	12/01/2010
31375V-PC-1	FED NATL MTG ASSOC #346119			2	1	3,145	103.0040	3,141	3,049	3,049					7.500	7.500	MON	19	146	05/08/1998	04/01/2011
31376J-VL-0	FED NATL MTG ASSOC #357119			2	1	219,048	107.1690	223,623	208,664	216,351		(664)			6.000	4.209	MON	1,043	12,105	11/04/2004	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	597,947	105.2310	606,985	576,812	596,592		(1,355)			5.000	3.597	MON	2,403	14,217	05/20/2009	04/01/2019
31376K-QV-1	FED NATL MTG ASSOC #357868			2	1	680,303	105.1060	745,774	709,544	690,707		6,225			5.000	6.135	MON	2,956	34,872	06/28/2006	06/01/2020
31376T-BV-8	FED NATL MTG ASSOC #364652			2	1	5,395	108.1250	5,441	5,032	5,376		149			6.500	4.169	MON	27	326	02/09/2004	01/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302			2	1	20,466	107.2940	22,128	20,624	20,521		(20)			6.000	6.438	MON	103	1,178	02/22/2001	04/01/2013
31378Q-GX-3	FED NATL MTG ASSOC #405314			2	1	10,075	110.9070	11,630	10,486	10,198		108			7.000	8.041	MON	61	730	01/01/2005	12/01/2027
31378X-BP-0	FED NATL MTG ASSOC #411446			2	1	31,169	112.4970	34,992	31,104	31,475		82			7.500	7.213	MON	194	2,270	06/03/1998	02/01/2025
31379E-YT-8	FED NATL MTG ASSOC #417522			2	1	9,243	107.3110	9,863	9,191	9,216		2			6.500	6.284	MON	50	586	05/06/1998	05/01/2013
31379F-GZ-1	FED NATL MTG ASSOC #417916			2	1	11,388	108.3750	9,045	8,346	8,818		162			6.500	4.681	MON	45	529	02/09/2004	03/01/2028
31379G-B8-4	FED NATL MTG ASSOC #418663			2	1	5,139	106.6060	2,749	2,578	2,593		(8)			5.500	4.384	MON	12	131	06/10/2004	04/01/2013
31379N-4W-4	FED NATL MTG ASSOC #424837			2	1	13,383	107.6580	14,328	13,308	13,344					6.500	6.272	MON	72	843	05/06/1998	04/01/2013
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
31379R-MN-5	FED NATL MTG ASSOC #427065			2	1	4,356	108.3750	1,962	1,810	1,927		38			6.500	4.265	MON	10	105	07/12/2004	05/01/2028
31379S-TZ-9	FED NATL MTG ASSOC #428168			2	1	63,302	112.3460	69,084	61,493	63,198		236			7.500	6.312	MON	384	4,556	10/16/1998	02/01/2027
31379T-TG-9	FED NATL MTG ASSOC #429051			2	1	37,003	107.6580	39,602	36,784	36,883		(6)			6.500	6.275	MON	199	2,303	06/24/1998	07/01/2013
31379T-3M-4	FED NATL MTG ASSOC #429304			2	1	7,208	107.6580	7,717	7,168	7,184					6.500	6.289	MON	39	452	05/06/1998	06/01/2013
31379V-WD-7	FED NATL MTG ASSOC #430944			2	1	21,880	107.6580	23,411	21,745	21,802		3			6.500	6.304	MON	118	1,388	06/24/1998	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884			2	1	16,183	107.2940	17,497	16,308	16,241		(8)			6.000	6.336	MON	82	938	02/22/2001	07/01/2013
31380B-GH-7	FED NATL MTG ASSOC #435000			2	1	11,894	108.3750	8,059	7,436	7,797		54			6.500	4.782	MON	40	462	02/09/2004	08/01/2028
31380C-QW-1	FED NATL MTG ASSOC #436169			2	1	10,939	107.6580	11,709	10,876	10,898		(9)			6.500	6.313	MON	59	681	06/24/1998	07/01/2013
31380C-2A-5	FED NATL MTG ASSOC #436469			2	1	37,687	110.8790	40,119	36,183	39,112		1,494			7.000	3.499	MON	211	2,441	08/15/2002	07/01/2028
31380C-3A-4	FED NATL MTG ASSOC #436493			2	1	29,095	107.6580	31,140	28,925	28,995					6.500	6.311	MON	157	1,818	06/24/1998	07/01/2013
31380C-3B-2	FED NATL MTG ASSOC #436494			2	1	19,503	107.6580	20,875	19,390	19,455		6			6.500	6.252	MON	105	1,237	06/24/1998	07/01/2013
31380H-SX-6	FED NATL MTG ASSOC #440734			2	1	80,102	107.8700	64,959	60,220	57,103		(1,374)			6.000	8.134	MON	301	3,518	05/06/2003	12/01/2018
31380H-W5-2	FED NATL MTG ASSOC #440868			2	1	17,448	107.2940	17,834	16,621	17,158		(24)			6.000	3.614	MON	83	83	11/04/2004	11/01/2013
31380K-N2-2	FED NATL MTG ASSOC #442409			2	1	4,003	107.1880	3,626	3,383	3,282					6.000	7.176	MON	17	199	05/06/2003	11/01/2028
31380L-FK-9	FED NATL MTG ASSOC #443070			2	1	43,444	108.3750	47,201	43,553	43,465		1			6.500	6.573	MON	236	2,781	08/11/1998	09/01/2028
31380L-GF-9	FED NATL MTG ASSOC #443098			2	1	26,370	108.3750	28,427	26,230	26,350		5			6.500	6.356	MON	142	1,675	11/18/1998	12/01/2028
31380M-DY-9	FED NATL MTG ASSOC #443919			2	1	39,253	108.1250	41,906	38,757	39,160		(3)			6.500	6.121	MON	210	2,509	09/25/1998	10/01/2028
31380M-NF-9	FED NATL MTG ASSOC #444190			2	1	49,735	108.2810	53,536	49,442	49,681		1			6.500	6.322	MON	268	3,207	01/13/1999	02/01/2029
31380P-YV-5	FED NATL MTG ASSOC #446324			2	1	5,038	111.4910	5,839	5,237	4,981		(67)			7.000	8.934	MON	31	358	01/01/2005	08/01/2027
31380P-7J-2	FED NATL MTG ASSOC #446497			2	1	11,690	107.2940	12,639	11,780	11,726		(7)			6.000	6.333	MON	59	672	02/22/2001	12/01/2013
31380T-ZD-6	FED NATL MTG ASSOC #449940			2	1	97,074	108.3750	97,605	90,062	93,853		(1,094)			6.500	4.861	MON	488	5,842	02/09/2004	12/01/2028
31380T-4P-3	FED NATL MTG ASSOC #450030			2	1	28,430	108.3750	30,648	28,280	28,434		29			6.500	6.338	MON	153	1,832	11/18/1998	12/01/2028
31380Y-PD-6	FED NATL MTG ASSOC #454120			2	1	1,098	110.8790	1,231	1,110	1,093		(1)			7.000	7.659	MON	6	75	06/16/1999	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31380Y-7J-3	FED NATL MTG ASSOC #454597			2	1	22,131	105.3440	24,892	23,630	22,938		(6)			6.000	8.271	MON	118	1,377	03/14/2000	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347			2	1	12,453	106.9190	12,684	11,863	12,245		(21)			6.000	3.624	MON	59	684	11/04/2004	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545			2	1	44,566	111.4810	48,679	43,665	44,377		166			7.000	6.355	MON	255	2,761	12/01/1998	08/01/2018
31381D-TG-0	FED NATL MTG ASSOC #457851			2	1	42,779	108.3750	24,404	22,518	23,985		451			6.500	4.434	MON	122	1,366	02/09/2004	01/01/2029
31382E-PB-2	FED NATL MTG ASSOC #480218			2	1	13,307	108.3750	14,336	13,228	13,186		(110)			6.500	6.629	MON	72	858	01/13/1999	02/01/2029
31382J-CG-4	FED NATL MTG ASSOC #483471			2	1	7,188	107.0280	7,753	7,243	7,214		(4)			6.000	6.314	MON	36	420	02/22/2001	10/01/2013
31382J-WG-2	FED NATL MTG ASSOC #484047			2	1	47,461	108.3750	51,132	47,181	47,175		(249)			6.500	6.505	MON	256	3,058	01/13/1999	02/01/2029
31382K-QE-1	FED NATL MTG ASSOC #484753			2	1	31,914	108.2810	26,769	24,722	24,773		34			6.500	6.430	MON	134	1,568	05/01/2002	03/01/2029
31382Q-TY-1	FED NATL MTG ASSOC #489367			2	1	137,519	108.2810	135,911	125,517	128,380		(1,048)			6.500	5.536	MON	680	8,122	11/09/2004	03/01/2029
31382R-NY-5	FED NATL MTG ASSOC #490107			2	1	13,015	108.2810	10,317	9,528	10,003		110			6.500	4.736	MON	52	604	02/09/2004	03/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466			2	1	442	108.2810	444	410	434					6.500	3.088	MON	2	27	02/09/2004	03/01/2029
31382S-FK-2	FED NATL MTG ASSOC #490770			2	1	31,009	108.2810	22,404	20,690	20,729		24			6.500	6.430	MON	112	1,289	05/01/2002	03/01/2029
31382T-FW-4	FED NATL MTG ASSOC #491681			2	1	17,388	107.2940	19,920	18,566	17,979		(22)			6.000	8.192	MON	93	1,091	03/14/2000	03/01/2014
31382T-PV-5	FED NATL MTG ASSOC #491936			2	1	15,275	108.2810	17,249	15,930	15,272		(33)			6.500	8.014	MON	86	1,020	01/01/2005	04/01/2029
31382U-G6-7	FED NATL MTG ASSOC #492621			2	1	3,494	108.2810	3,448	3,185	3,392		59			6.500	4.200	MON	17	206	02/09/2004	06/01/2029
31382U-RV-0	FED NATL MTG ASSOC #492900			2	1	4,668	111.1520	5,267	4,738	4,659		(10)			7.000	7.563	MON	28	325	06/16/1999	10/01/2028
31382U-R3-2	FED NATL MTG ASSOC #492906			2	1	8,801	110.9070	9,893	8,920	8,777		(30)			7.000	7.600	MON	52	615	06/16/1999	01/01/2029
31382U-WN-2	FED NATL MTG ASSOC #493053			2	1	7,631	108.2810	8,592	7,935	7,423		(223)			6.500	8.789	MON	43	499	01/01/2005	05/01/2029
31382V-JG-0	FED NATL MTG ASSOC #493563			2	1	14,405	110.7730	16,502	14,897	14,760		340			7.000	7.350	MON	87	1,041	01/01/2005	05/01/2029
31382W-WR-9	FED NATL MTG ASSOC #494856			2	1	154,232	107.1250	160,214	149,558	152,597		(1,417)			6.000	5.314	MON	748	8,820	04/20/2005	05/01/2029
31383A-GY-9	FED NATL MTG ASSOC #497115			2	1	5,286	110.7730	6,060	5,470	5,348		57			7.000	7.939	MON	32	382	01/01/2005	08/01/2029
31383A-RE-1	FED NATL MTG ASSOC #497385			2	1	11,290	108.2810	12,723	11,750	11,289		(22)			6.500	8.065	MON	64	760	01/01/2005	05/01/2029
31383B-AB-3	FED NATL MTG ASSOC #497802			2	1	1,269	106.9190	1,369	1,280	1,273		(2)			6.000	6.368	MON	6	70	01/30/2001	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664			2	1	2,930	106.9190	3,159	2,955	2,942					6.000	6.301	MON	15	173	01/30/2001	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797			2	1	7,373	106.9190	7,950	7,435	7,403		5			6.000	6.283	MON	37	438	01/30/2001	07/01/2014
31383E-E7-2	FED NATL MTG ASSOC #500658			2	1	1,233	106.9190	1,330	1,244	1,238					6.000	6.352	MON	6	73	01/30/2001	07/01/2014
31383E-5G-2	FED NATL MTG ASSOC #501347			2	1	23,633	112.8220	26,992	23,924	23,649		(33)			7.500	7.962	MON	150	1,709	04/13/2000	06/01/2029
31383E-5J-6	FED NATL MTG ASSOC #501349			2	1	5,056	112.8220	5,775	5,119	5,042		(25)			7.500	8.009	MON	32	377	04/13/2000	06/01/2029
31383G-NB-8	FED NATL MTG ASSOC #502686			2	1	2,286	110.7730	2,618	2,363	2,291		3			7.000	8.171	MON	14	162	01/01/2005	09/01/2029
31383G-WH-5	FED NATL MTG ASSOC #502948			2	1	2,914	110.7730	3,348	3,022	2,854		(63)			7.000	9.156	MON	18	199	01/01/2005	08/01/2029
31383G-ZT-6	FED NATL MTG ASSOC #503054			2	1	69,432	110.7730	79,670	71,922	70,294		749			7.000	8.154	MON	420	5,026	01/01/2003	07/01/2029
31383H-SE-5	FED NATL MTG ASSOC #503717			2	1	42,311	112.8220	48,325	42,833	42,366		(59)			7.500	7.894	MON	268	3,200	04/13/2000	06/01/2029
31383H-TN-4	FED NATL MTG ASSOC #503757			2	1	10,313	108.2810	11,622	10,733	10,302		(31)			6.500	7.988	MON	58	680	01/01/2005	07/01/2029
31383J-CZ-1	FED NATL MTG ASSOC #504188			2	1	13,563	110.7730	15,587	14,071	13,744		159			7.000	7.858	MON	82	983	01/01/2003	06/01/2029
31383J-GU-8	FED NATL MTG ASSOC #504311			2	1	24,125	108.2810	26,428	24,407	24,119		(39)			6.500	6.985	MON	132	1,583	01/29/2001	08/01/2029
31383J-TM-2	FED NATL MTG ASSOC #504656			2	1	16,623	106.9190	17,911	16,752	16,678		1			6.000	6.296	MON	84	984	02/22/2001	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014			2	1	32,667	106.9190	35,224	32,945	32,754		(53)			6.000	6.352	MON	165	1,949	01/30/2001	08/01/2014
31383K-D5-3	FED NATL MTG ASSOC #505124			2	1	4,663	112.7930	5,336	4,730	4,657		7			7.500	8.193	MON	30	354	04/18/2000	07/01/2029
31383L-D7-7	FED NATL MTG ASSOC #506026			2	1	15,764	112.8220	18,041	15,991	15,749		(53)			7.500	8.104	MON	100	1,196	04/18/2000	08/01/2029
31383L-2Q-7	FED NATL MTG ASSOC #506683			2	1	2,124	106.9190	2,290	2,142	2,131		(1)			6.000	6.325	MON	11	125	01/30/2001	07/01/2014
31383M-LZ-4	FED NATL MTG ASSOC #507144			2	1	6,374	106.9190	6,873	6,428	6,394		(4)			6.000	6.356	MON	32	366	01/30/2001	10/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444			2	1	1,761	106.9190	1,899	1,776	1,768					6.000	6.311	MON	9	101	01/30/2001	08/01/2014
31383R-U5-9	FED NATL MTG ASSOC #511004			2	1	27,777	110.7730	31,895	28,793	27,457		(349)			7.000	9.475	MON	168	2,012	01/01/2005	09/01/2029
31383R-4P-4	FED NATL MTG ASSOC #511230			2	1	24,110	110.7730	27,671	24,980	24,474		341			7.000	8.007	MON	146	1,666	01/01/2005	10/01/2029
31383S-FP-0	FED NATL MTG ASSOC #511474			2	1	10,014	110.7730	11,501	10,383	9,907		(117)			7.000	8.763	MON	61	690	01/01/2005	09/01/2029
31383S-SM-3	FED NATL MTG ASSOC #511824			2	1	10,755	106.3250	8,022	7,545	7,754		3			5.500	4.118	MON	35	402	02/06/2004	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062			2	1	21,026	109.1910	22,745	20,830	20,982		29			8.000	7.548	MON	139	1,642	06/29/2000	11/01/2014
31383T-JV-1	FED NATL MTG ASSOC #512476			2	1	9,531	112.8220	10,886	9,649	9,520		(29)			7.500	8.065	MON	60	723	04/13/2000	10/01/2029
31383T-KG-2	FED NATL MTG ASSOC #512495			2	1	6,551	108.2810	7,358	6,795	6,599		37			6.500	7.629	MON	37	441	01/01/2005	10/01/2029
31383U-3H-6	FED NATL MTG ASSOC #513900			2	1	1,058	112.8220	1,167	1,034	1,027		(2)			7.500	7.772	MON	6	78	06/27/2001	10/01/2029
31383V-RV-7	FED NATL MTG ASSOC #514500			2	1	3,772	110.7730	4,334	3,913	3,796		21			7.000	8.238	MON	23	266	01/01/2005	11/01/2029
31383V-TJ-2	FED NATL MTG ASSOC #514553			2	1	12,754	108.2810	14,387	13,287	12,722		(49)			6.500	7.990	MON	72	862	11/10/1999	12/01/2029
31383Y-DF-1	FED NATL MTG ASSOC #516802			2	1	10,473	110.7730	12,090	10,914	10,029		(454)			7.000	10.463	MON	64	763	01/01/2005	12/01/2029
31384A-H2-7	FED NATL MTG ASSOC #517849			2	1	16,418	112.8220	18,583	16,471	16,374		(97)			7.500	7.770	MON	103	1,233	06/27/2001	12/01/2029
31384B-WX-0	FED NATL MTG ASSOC #519162			2	1	16,990	112.8220	19,409	17,204	17,014		21			7.500	7.960	MON	108	1,279	01/01/2005	11/01/2029
31384B-5E-2	FED NATL MTG ASSOC #519345			2	1	1,769	110.7730	2,023	1,826	1,773		3			7.000	8.275	MON	11	128	01/01/2003	10/01/2029

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
31384C-NU-4	FED NATL MTG ASSOC #519803			2	1	8,966	112.8220	9,887	8,763	8,716		(15)			7.500	7.763	MON	55	616	06/27/2001	12/01/2029
31384D-LC-4	FED NATL MTG ASSOC #520623			2	1	987	112.8220	1,088	964	958		(2)			7.500	7.761	MON	6	66	06/27/2001	11/01/2029
31384D-WR-9	FED NATL MTG ASSOC #520956			2	1	7,428	112.8220	8,488	7,523	7,410		(10)			7.500	8.163	MON	47	563	01/01/2005	11/01/2029
31384F-FX-0	FED NATL MTG ASSOC #522282			2	1	2,460	107.7650	2,584	2,398	2,466		22			7.000	5.318	MON	14	165	08/02/2001	12/01/2014
31384J-CQ-0	FED NATL MTG ASSOC #524879			2	1	8,054	114.8450	8,907	7,756	8,307		224			8.000	4.442	MON	52	619	08/08/2001	02/01/2030
31384J-PQ-6	FED NATL MTG ASSOC #525231			2	1	15,319	114.8030	16,935	14,752	15,826		189			8.000	5.169	MON	98	1,178	08/08/2001	04/01/2030
31384K-HL-3	FED NATL MTG ASSOC #525935			2	1	26,557	114.6500	30,287	26,417	26,569		14			8.000	7.731	MON	176	2,033	01/01/2005	01/01/2030
31384K-XE-1	FED NATL MTG ASSOC #526377			2	1	1,054	114.6500	1,164	1,015	1,094		13			8.000	4.520	MON	7	80	08/08/2001	05/01/2030
31384L-QJ-6	FED NATL MTG ASSOC #527057			2	1	16,835	109.4840	18,260	16,679	16,808		22			8.000	7.509	MON	111	1,245	06/29/2000	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294			2	1	2,916	106.9190	3,144	2,941	2,929					6.000	6.277	MON	15	171	01/30/2001	10/01/2014
31384M-NP-3	FED NATL MTG ASSOC #527898			2	1	104,002	114.6700	118,502	103,342	103,601		(368)			8.000	7.898	MON	689	8,214	01/01/2005	12/01/2024
31384M-NR-9	FED NATL MTG ASSOC #527900			2	1	74,069	114.8450	84,603	73,667	73,732		(330)			8.000	7.966	MON	491	5,884	01/01/2005	10/01/2029
31384N-P8-7	FED NATL MTG ASSOC #528847			2	1	5,441	112.8220	6,227	5,520	5,447		5			7.500	8.112	MON	35	413	01/01/2005	01/01/2030
31384N-SY-7	FED NATL MTG ASSOC #528935			2	1	11,877	109.4840	12,883	11,767	11,884		19			8.000	7.442	MON	78	850	06/29/2000	07/01/2015
31384P-D8-5	FED NATL MTG ASSOC #529427			2	1	453	114.6500	501	437	474		11			8.000	3.977	MON	3	35	08/08/2001	03/01/2030
31384Q-FU-2	FED NATL MTG ASSOC #530379			2	1	151	109.4180	163	149	149					7.500	7.479	MON	1	11	12/28/2000	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393			2	1	13,086	107.7650	13,747	12,756	13,191		189			7.000	5.108	MON	74	883	08/02/2001	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652			2	1	1,719	109.1270	1,860	1,705	1,704					7.500	7.541	MON	11	126	10/13/2000	03/01/2015
31384S-E2-1	FED NATL MTG ASSOC #532153			2	1	512	112.8220	565	501	497		(1)			7.500	7.809	MON	3	36	06/27/2001	02/01/2030
31384S-QY-8	FED NATL MTG ASSOC #532471			2	1	7,752	112.8410	8,906	7,893	7,839		85			7.500	7.790	MON	49	591	01/01/2005	03/01/2030
31384S-WZ-8	FED NATL MTG ASSOC #532664			2	1	446	109.4180	479	437	438					7.500	7.476	MON	3	33	12/28/2000	07/01/2015
31384S-ZW-8	FED NATL MTG ASSOC #532789			2	1	73,711	108.8300	78,864	72,465	73,065		145			7.000	6.580	MON	423	4,920	02/12/2001	04/01/2016
31384T-FN-2	FED NATL MTG ASSOC #533073			2	1	964	114.6500	1,065	928	962		(13)			8.000	6.285	MON	6	68	08/08/2001	06/01/2030
31384T-JB-4	FED NATL MTG ASSOC #533158			2	1	5,857	111.0110	6,709	6,044	5,945		30			7.000	8.221	MON	35	412	03/08/2000	03/01/2020
31384T-SC-2	FED NATL MTG ASSOC #533415			2	1	3,524	109.1270	3,815	3,496	3,551		56			7.500	6.578	MON	22	255	10/13/2000	04/01/2015
31384T-SF-5	FED NATL MTG ASSOC #533418			2	1	1,245	109.4180	1,336	1,221	1,221					7.500	7.481	MON	8	90	12/28/2000	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624			2	1	9,507	109.4180	10,204	9,326	9,330		1			7.500	7.475	MON	58	689	12/28/2000	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	7,295	109.1910	7,892	7,227	7,298		23			8.000	7.454	MON	48	569	06/29/2000	07/01/2015
31384U-FM-1	FED NATL MTG ASSOC #533972			2	1	5,267	114.6500	5,815	5,072	5,484		52			8.000	4.119	MON	34	405	08/08/2001	03/01/2030
31384U-PG-3	FED NATL MTG ASSOC #534223			2	1	439	114.6500	485	423	457		9			8.000	4.537	MON	3	34	08/08/2001	04/01/2030
31384V-LK-6	FED NATL MTG ASSOC #535030			2	1	12,494	110.7730	13,288	11,996	13,168		714			7.000	3.356	MON	70	824	08/15/2002	12/01/2029
31384V-T4-4	FED NATL MTG ASSOC #535271			2	1	407	114.6500	450	392	420		11			8.000	4.863	MON	3	31	08/08/2001	05/01/2030
31384V-UG-5	FED NATL MTG ASSOC #535283			2	1	15,271	114.6500	16,861	14,706	15,802		468			8.000	4.726	MON	98	1,163	08/08/2001	05/01/2030
31384V-UL-4	FED NATL MTG ASSOC #535287			2	1	19,150	114.6500	21,143	18,442	19,725		537			8.000	5.003	MON	123	1,459	08/08/2001	05/01/2030
31384V-UP-5	FED NATL MTG ASSOC #535290			2	1	15,613	114.6500	17,237	15,035	16,120		452			8.000	4.790	MON	100	1,187	08/08/2001	05/01/2030
31384V-VZ-2	FED NATL MTG ASSOC #535332			2	1	5,753	115.3140	6,264	5,432	5,934		153			8.500	4.559	MON	38	457	10/02/2001	04/01/2030
31384V-WD-0	FED NATL MTG ASSOC #535344			2	1	23,571	108.3750	20,979	19,358	19,107		(45)			6.500	6.947	MON	105	1,235	02/09/2004	05/01/2030
31384V-X4-9	FED NATL MTG ASSOC #535399			2	1	16,574	114.6500	18,298	15,960	17,152		274			8.000	4.754	MON	106	1,271	08/08/2001	07/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	10,663	115.1710	11,596	10,069	10,928		296			8.500	4.986	MON	71	845	10/02/2001	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461			2	1	3,708	108.4830	3,954	3,645	3,694		18			7.000	6.230	MON	21	248	02/12/2001	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	216,657	108.4830	231,021	212,957	215,809		1,012			7.000	6.237	MON	1,242	14,404	08/02/2001	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	10,363	108.4830	10,959	10,102	10,453		128			7.000	5.137	MON	59	688	08/02/2001	12/01/2015
31384W-B9-0	FED NATL MTG ASSOC #535664			2	1	28,210	110.6660	29,974	27,085	29,930		1,813			7.000	2.894	MON	158	1,875	08/15/2002	01/01/2031
31384W-G2-0	FED NATL MTG ASSOC #535817			2	1	16,388	110.6660	17,882	16,158	16,619		242			7.000	6.735	MON	94	1,114	08/03/2001	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824			2	1	48,128	110.6660	52,514	47,453	49,166		812			7.000	6.738	MON	277	3,277	08/03/2001	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	79,595	108.5610	85,054	78,347	79,545		496			6.500	5.740	MON	424	4,972	08/14/2001	04/01/2016
31384W-KT-6	FED NATL MTG ASSOC #535906			2	1	434	114.6500	479	418	449		13			8.000	4.838	MON	3	33	08/08/2001	05/01/2031
31384W-KY-5	FED NATL MTG ASSOC #535911			2	1	18,613	108.1880	15,979	14,770	14,673		(64)			6.500	6.728	MON	80	940	05/01/2002	05/01/2031
31384W-KZ-2	FED NATL MTG ASSOC #535912			2	1	26,557	108.1880	22,461	20,761	22,449		712			6.500	4.036	MON	112	1,326	02/09/2004	05/01/2031
31384W-W9-7	FED NATL MTG ASSOC #536272			2	1	3,351	114.6500	3,700	3,227	3,546		153			8.000	4.156	MON	22	258	08/08/2001	06/01/2030
31384W-ZF-0	FED NATL MTG ASSOC #536342			2	1	834	114.6500	920	803	846		2			8.000	5.587	MON	5	64	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	448	109.1910	485	444	448		1			8.000	7.541	MON	3	34	06/29/2000	04/01/2015
31384W-2J-8	FED NATL MTG ASSOC #536377			2	1	5,657	109.4180	6,073	5,550	5,552		1			7.500	7.477	MON	35	410	12/28/2000	05/01/2015
31384X-F4-5	FED NATL MTG ASSOC #536687			2	1	8,533	114.6500	9,421	8,217	8,902		200			8.000	4.038	MON	55	657	08/08/2001	05/01/2030
31384X-PU-6	FED NATL MTG ASSOC #536935			2	1	1,154	114.6500	1,274	1,111	1,179		10			8.000	5.103	MON	7	87	08/08/2001	05/01/2030
31384X-RT-7	FED NATL MTG ASSOC #536998			2	1	138,495	112.8220	109,785	97,308	101,117		1,406			7.500	5.817	MON	608	7,126	01/04/2002	03/01/2030

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
31384X-RU-4	FED NATL MTG ASSOC #536999			2	1	15,674	114.8450	17,335	15,094	16,211		307			8.000	5.041	MON	101	1,160	08/08/2001	03/01/2030
31384X-5D-6	FED NATL MTG ASSOC #537344			2	1	5,702	109.4840	6,185	5,650	5,696		14			8.000	7.535	MON	38	445	06/29/2000	06/01/2015
31384Y-NX-0	FED NATL MTG ASSOC #537806			2	1	14,314	114.6500	15,803	13,784	15,085		693			8.000	3.955	MON	92	1,101	08/08/2001	05/01/2030
31384Y-2U-9	FED NATL MTG ASSOC #538187			2	1	2,242	114.8450	2,479	2,159	2,250		(45)			8.000	5.875	MON	14	172	08/08/2001	05/01/2030
31384Y-6P-6	FED NATL MTG ASSOC #538278			2	1	983	108.4830	1,040	958	1,002		23			7.000	4.531	MON	6	66	08/02/2001	05/01/2015
31385A-LE-5	FED NATL MTG ASSOC #538625			2	1	1,461	114.6500	1,613	1,407	1,597		70			8.000	2.615	MON	9	113	08/08/2001	06/01/2030
31385A-XJ-1	FED NATL MTG ASSOC #538981			2	1	163	114.8450	180	157	173		6			8.000	4.213	MON	1	13	08/08/2001	06/01/2030
31385B-Z7-3	FED NATL MTG ASSOC #539966			2	1	1,960	109.4180	2,104	1,923	1,924					7.500	7.482	MON	12	128	12/28/2000	05/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	12,898	114.6500	14,240	12,420	13,517		405			8.000	4.187	MON	83	992	08/08/2001	05/01/2030
31385C-ZR-7	FED NATL MTG ASSOC #540852			2	1	209,631	107.1690	214,009	199,693	206,014		(1,326)			6.000	4.422	MON	998	12,627	11/04/2004	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864			2	1	19,546	107.1690	19,954	18,619	19,274		(88)			6.000	4.382	MON	93	1,088	11/04/2004	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327			2	1	27,901	109.4180	29,949	27,371	27,379		2			7.500	7.483	MON	171	2,029	12/28/2000	05/01/2015
31385D-4L-2	FED NATL MTG ASSOC #541827			2	1	200	114.6500	220	192	209		5			8.000	4.108	MON	1	16	08/08/2001	06/01/2030
31385D-4U-2	FED NATL MTG ASSOC #541835			2	1	16,802	109.4180	18,035	16,483	16,490		2			7.500	7.473	MON	103	1,219	12/28/2000	06/01/2015
31385E-BT-5	FED NATL MTG ASSOC #541950			2	1	13,865	114.6500	15,308	13,352	14,570		324			8.000	4.360	MON	89	1,065	08/08/2001	07/01/2030
31385F-F8-4	FED NATL MTG ASSOC #542991			2	1	1,147	114.6500	1,266	1,104	1,198		28			8.000	4.534	MON	7	88	08/08/2001	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #543140			2	1	54,803	115.3360	59,683	51,747	56,507		1,875			8.500	4.145	MON	367	4,393	10/02/2001	06/01/2030
31385F-MZ-6	FED NATL MTG ASSOC #543176			2	1	9,599	114.6500	10,598	9,244	10,114		217			8.000	3.562	MON	62	737	08/08/2001	07/01/2030
31385F-6E-1	FED NATL MTG ASSOC #543669			2	1	10,365	109.4180	11,126	10,168	10,172		1			7.500	7.476	MON	64	744	12/28/2000	07/01/2015
31385G-DG-6	FED NATL MTG ASSOC #543803			2	1	632	114.6500	698	609	664		24			8.000	4.712	MON	4	48	08/08/2001	07/01/2030
31385G-FZ-2	FED NATL MTG ASSOC #543884			2	1	10,881	114.6500	12,013	10,478	11,322		54			8.000	4.946	MON	70	766	08/08/2001	07/01/2030
31385G-RH-9	FED NATL MTG ASSOC #544188			2	1	16,947	109.4180	18,190	16,625	16,630		1			7.500	7.482	MON	104	1,119	12/28/2000	08/01/2015
31385G-S9-6	FED NATL MTG ASSOC #544244			2	1	946	114.6500	1,045	911	985		18			8.000	4.802	MON	6	73	08/08/2001	07/01/2030
31385H-PZ-9	FED NATL MTG ASSOC #545040			2	1	5,078	100.7310	2,120	2,105	2,105					6.500	6.500	MON	11	123	07/12/2002	09/01/2011
31385H-S3-7	FED NATL MTG ASSOC #545138			2	1	26,590	112.8410	24,734	21,920	22,958		508			7.500	5.521	MON	137	1,620	01/04/2002	08/01/2031
31385H-TB-8	FED NATL MTG ASSOC #545146			2	1	13,935	112.8410	12,596	11,163	11,450		137			7.500	6.364	MON	70	821	01/04/2002	07/01/2031
31385H-Z7-0	FED NATL MTG ASSOC #545366			2	1	34,309	107.1690	35,349	32,984	34,221		209			6.000	4.280	MON	165	1,931	09/11/2003	12/01/2016
31385J-BZ-0	FED NATL MTG ASSOC #545556			2	1	6,570	111.3980	6,118	5,492	5,743		145			7.000	5.080	MON	32	380	12/07/2001	04/01/2032
31385J-DJ-4	FED NATL MTG ASSOC #545605			2	1	1,714,408	111.7430	1,613,017	1,443,509	1,505,953		32,596			7.000	5.232	MON	8,420	99,807	12/07/2001	05/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	404,811	107.1690	414,476	386,749	400,979		(463)			6.000	4.318	MON	1,934	22,634	11/04/2004	05/01/2017
31385J-G8-5	FED NATL MTG ASSOC #545723			2	1	91,162	110.7170	84,033	75,899	80,036		2,279			7.000	4.744	MON	443	5,233	08/15/2002	04/01/2032
31385J-JD-1	FED NATL MTG ASSOC #545760			2	1	38,151	108.0630	31,738	29,370	29,823		(95)			6.500	5.917	MON	159	1,868	06/09/2005	07/01/2032
31385J-LM-8	FED NATL MTG ASSOC #545832			2	1	10,909	107.1690	11,136	10,391	10,780		(19)			6.000	3.913	MON	52	52	11/04/2004	08/01/2017
31385J-NG-9	FED NATL MTG ASSOC #545891			2	1	1,793	108.1250	1,514	1,401	1,443		(1)			6.500	5.438	MON	8	89	06/09/2005	07/01/2032
31385J-SH-2	FED NATL MTG ASSOC #546020			2	1	29	114.6500	31	27	32		3			8.000	2.610	MON		2	08/08/2001	08/01/2030
31385J-U7-1	FED NATL MTG ASSOC #546106			2	1	5,456	114.6500	6,023	5,254	5,549		29			8.000	5.301	MON	35	419	08/08/2001	07/01/2030
31385K-NE-1	FED NATL MTG ASSOC #546789			2	1	33,590	106.3250	30,472	28,659	28,888		(72)			5.500	5.114	MON	131	1,558	06/10/2004	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795			2	1	6,964	108.4830	7,427	6,846	6,901		14			7.000	6.571	MON	40	475	02/12/2001	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866			2	1	3,134	108.4830	3,315	3,055	3,133		21			7.000	5.522	MON	18	212	08/02/2001	08/01/2015
31385K-UP-8	FED NATL MTG ASSOC #546990			2	1	2,999	114.6500	3,311	2,888	3,191		149			8.000	4.186	MON	19	230	08/08/2001	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	719	108.4830	760	701	729		12			7.000	4.996	MON	4	48	08/02/2001	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200			2	1	19,888	109.3050	21,326	19,510	19,516		2			7.500	7.482	MON	122	1,439	12/28/2000	08/01/2015
31385N-CW-7	FED NATL MTG ASSOC #547385			2	1	906	114.6500	1,000	873	950		25			8.000	3.869	MON	6	69	08/08/2001	07/01/2030
31385N-EV-7	FED NATL MTG ASSOC #547448			2	1	3,587	114.6500	3,961	3,454	3,683		50			8.000	5.040	MON	23	276	08/08/2001	09/01/2030
31385N-FN-4	FED NATL MTG ASSOC #547473			2	1	18,521	114.6500	20,448	17,835	19,222		154			8.000	4.325	MON	119	1,425	08/08/2001	07/01/2030
31385N-F3-8	FED NATL MTG ASSOC #547486			2	1	8,267	114.6500	9,127	7,961	8,635		150			8.000	4.015	MON	53	636	08/08/2001	08/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	1,526	114.6500	1,685	1,469	1,561		26			8.000	5.110	MON	10	118	08/08/2001	08/01/2030
31385N-Q9-3	FED NATL MTG ASSOC #547780			2	1	1,558	114.6500	1,720	1,500	1,612		14			8.000	4.304	MON	10	120	08/08/2001	09/01/2030
31385N-7B-9	FED NATL MTG ASSOC #548190			2	1	8,419	112.8410	9,018	7,992	8,520		308			7.500	4.618	MON	50	598	01/04/2002	10/01/2030
31385P-H6-4	FED NATL MTG ASSOC #548453			2	1	50,079	108.2810	47,318	43,699	46,073		210			6.500	4.558	MON	237	2,819	02/09/2004	11/01/2029
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1	32,580	115.3140	35,474	30,763	33,071		691			8.500	4.883	MON	218	2,611	10/02/2001	06/01/2030
31385Q-AR-3	FED NATL MTG ASSOC #549116			2	1	3,658	114.6500	4,038	3,522	3,802		71			8.000	4.522	MON	23	281	08/08/2001	08/01/2030
31385Q-A4-4	FED NATL MTG ASSOC #549127			2	1	167	114.6500	185	161	176		4			8.000	4.542	MON	1	12	08/08/2001	08/01/2030
31385Q-ZR-6	FED NATL MTG ASSOC #549852			2	1	61,537	108.1880	62,794	58,042	59,001		(973)			6.500	5.718	MON	314	3,766	11/09/2004	08/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038			2	1	24,068	109.4180	25,834	23,611	23,618		2			7.500	7.483	MON	148	1,593	12/28/2000	10/01/2015
31385R-K8-2	FED NATL MTG ASSOC #550319			2	1	25,371	114.6500	28,011	24,432	26,486		408			8.000	4.248	MON	163	1,934	08/08/2001	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 (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
31385R-WX-4	FED NATL MTG ASSOC #550662			2	1	39,557	114.6500	43,673	38,093	41,029		873			8.000	4.927	MON	254	3,042	08/08/2001	08/01/2030
31385R-3Y-4	FED NATL MTG ASSOC #550815			2	1	17,939	108.4830	19,132	17,636	17,913		123			7.000	6.224	MON	103	1,219	02/12/2001	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866			2	1	1,652	109.4180	1,773	1,621	1,621					7.500	7.481	MON	10	118	12/28/2000	10/01/2015
31385S-FW-3	FED NATL MTG ASSOC #551081			2	1	1,094	114.6500	1,208	1,054	1,121		8			8.000	5.201	MON	7	84	08/08/2001	02/01/2031
31385S-NA-2	FED NATL MTG ASSOC #551285			2	1	179	114.6500	198	172	189		5			8.000	4.107	MON	1	14	08/08/2001	09/01/2030
31385U-QP-1	FED NATL MTG ASSOC #553162			2	1	7,820	114.6500	8,633	7,530	8,129		146			8.000	4.269	MON	50	601	08/08/2001	09/01/2030
31385U-7A-5	FED NATL MTG ASSOC #553589			2	1	9,090	114.8450	10,053	8,753	9,321		118			8.000	5.196	MON	58	699	08/08/2001	10/01/2030
31385W-BN-8	FED NATL MTG ASSOC #554545			2	1	3,329	110.6660	3,537	3,196	3,603		281			7.000	2.307	MON	19	220	08/15/2002	11/01/2030
31385W-KD-0	FED NATL MTG ASSOC #554792			2	1	1,183	114.6500	1,306	1,139	1,243		33			8.000	4.177	MON	8	91	08/08/2001	11/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034	C		2	1	855,674	107.1690	873,545	815,109	844,090		(1,533)			6.000	3.913	MON	4,076	4,076	11/04/2004	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			2	1	498,223	107.1690	508,844	474,805	491,803		(2,142)			6.000	3.890	MON	2,374	27,719	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			2	1	530,066	107.1690	541,136	504,937	520,683		(4,743)			6.000	3.866	MON	2,525	29,496	11/04/2004	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230			2	1	113,131	107.1690	115,493	107,767	111,731		(451)			6.000	4.342	MON	539	6,311	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			2	1	25,874	107.1690	26,659	24,875	25,791		70			6.000	4.360	MON	124	1,455	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			2	1	101,614	107.1690	103,736	96,797	100,316		(147)			6.000	3.851	MON	484	484	11/04/2004	03/01/2018
31385X-NN-3	FED NATL MTG ASSOC #555797			2	1	282,949	107.8750	270,516	250,768	258,686		1,440			6.500	5.257	MON	1,358	16,170	11/09/2004	10/01/2033
31385X-TL-1	FED NATL MTG ASSOC #555955			2	1	8,257	108.0630	7,352	6,803	6,790		(1)			6.500	6.577	MON	37	435	07/12/2004	10/01/2033
31385X-2P-1	FED NATL MTG ASSOC #556182			2	1	29,966	108.2810	23,777	21,959	22,014		40			6.500	6.419	MON	119	1,404	05/01/2002	07/01/2030
31385X-5W-3	FED NATL MTG ASSOC #556261			2	1	1,842	107.0130	1,988	1,858	1,844		(5)			6.000	6.383	MON	9	106	01/30/2001	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278			2	1	33,287	108.8300	35,615	32,725	33,017		50			7.000	6.520	MON	191	2,256	02/12/2001	03/01/2016
31385Y-G4-1	FED NATL MTG ASSOC #556519			2	1	11,027	114.6500	12,175	10,619	11,514		245			8.000	4.181	MON	71	840	08/08/2001	10/01/2030
31386A-CY-0	FED NATL MTG ASSOC #557287			2	1	3,221	112.8220	3,552	3,148	3,136		(3)			7.500	7.629	MON	20	231	06/27/2001	09/01/2030
31386A-KH-8	FED NATL MTG ASSOC #557496			2	1	15,027	108.1880	16,417	15,174	14,770		(166)			6.500	7.599	MON	82	967	06/05/2001	12/01/2030
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	432	108.4830	461	425	431		2			7.000	6.162	MON	2	29	02/12/2001	10/01/2015
31386B-M4-3	FED NATL MTG ASSOC #558479			2	1	1,838	114.6500	2,029	1,770	1,847		(331)			8.000	5.945	MON	12	142	08/08/2001	09/01/2030
31386B-5L-4	FED NATL MTG ASSOC #558951			2	1	19,238	108.4830	20,344	18,753	19,419		251			7.000	5.172	MON	109	1,299	08/02/2001	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	67,318	109.4180	72,258	66,039	66,061		10			7.500	7.481	MON	413	4,877	12/28/2000	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	208,231	109.4180	223,511	204,274	204,325		11			7.500	7.486	MON	1,277	15,060	12/28/2000	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	27,018	108.4830	28,571	26,337	27,298		406			7.000	5.202	MON	154	1,826	08/02/2001	01/01/2016
31386D-6L-9	FED NATL MTG ASSOC #560775			2	1	2,946	114.6500	3,253	2,837	3,104		115			8.000	4.027	MON	19	226	08/08/2001	10/01/2030
31386E-CL-0	FED NATL MTG ASSOC #560875			2	1	11,295	107.0000	12,405	11,594	11,365		63			6.000	6.719	MON	58	694	01/01/2005	03/01/2031
31386E-CQ-9	FED NATL MTG ASSOC #560879			2	1	6,740	114.6580	7,441	6,490	6,776		(70)			8.000	5.894	MON	43	504	08/08/2001	03/01/2031
31386E-CS-5	FED NATL MTG ASSOC #560881			2	1	44,645	112.8510	42,981	38,087	39,429		504			7.500	5.923	MON	238	2,822	01/04/2002	03/01/2031
31386E-SS-8	FED NATL MTG ASSOC #561329			2	1	379	108.4830	401	369	382		5			7.000	5.214	MON	2	24	08/02/2001	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495			2	1	70,310	109.4180	75,469	68,973	68,995		7			7.500	7.483	MON	431	5,117	12/28/2000	02/01/2016
31386E-YM-4	FED NATL MTG ASSOC #561516			2	1	3,485	114.8450	3,854	3,356	3,475		(26)			8.000	6.355	MON	22	268	08/08/2001	12/01/2030
31386E-7L-6	FED NATL MTG ASSOC #561699			2	1	898	114.6580	991	865	914		5			8.000	5.285	MON	6	69	08/08/2001	01/01/2031
31386F-BJ-3	FED NATL MTG ASSOC #561741			2	1	9,447	112.8370	9,440	8,366	8,605		90			7.500	6.104	MON	52	623	01/04/2002	01/01/2031
31386F-CE-3	FED NATL MTG ASSOC #561769			2	1	3,964	107.7650	4,200	3,897	3,933		7			7.000	6.476	MON	23	248	02/12/2001	12/01/2015
31386G-CK-7	FED NATL MTG ASSOC #562674			2	1	132,883	108.1880	122,898	113,597	118,366		130			6.500	4.737	MON	615	7,313	07/12/2004	02/01/2031
31386H-AJ-0	FED NATL MTG ASSOC #563509			2	1	548	114.6500	605	528	570		11			8.000	4.482	MON	4	42	08/08/2001	12/01/2030
31386H-CY-5	FED NATL MTG ASSOC #563587			2	1	2,126	114.6500	2,347	2,047	2,112		(12)			8.000	6.583	MON	14	163	08/08/2001	12/01/2030
31386H-H2-0	FED NATL MTG ASSOC #563749			2	1	17,498	111.3980	19,219	17,253	17,770		218			7.000	6.733	MON	101	1,206	08/03/2001	02/01/2031
31386H-MX-6	FED NATL MTG ASSOC #563874			2	1	34,846	108.4830	36,849	33,967	35,447		346			7.000	4.686	MON	198	2,350	08/02/2001	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955			2	1	2,383	108.4830	2,541	2,343	2,379		16			7.000	6.200	MON	14	162	02/12/2001	12/01/2015
31386J-AA-5	FED NATL MTG ASSOC #564401			2	1	499	114.6500	551	481	513		8			8.000	4.842	MON	3	39	08/08/2001	12/01/2030
31386J-FC-6	FED NATL MTG ASSOC #564563			2	1	221	114.6500	243	212	223		2			8.000	5.973	MON	1	17	08/08/2001	02/01/2031
31386J-QM-2	FED NATL MTG ASSOC #564860			2	1	224,244	114.6580	247,596	215,944	223,987		(2,321)			8.000	6.445	MON	1,440	17,244	08/08/2001	05/01/2031
31386J-UN-5	FED NATL MTG ASSOC #564989			2	1	8,647	108.4830	9,222	8,501	8,582		10			7.000	6.479	MON	50	579	02/12/2001	03/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	5,443	108.4830	5,756	5,306	5,468		64			7.000	5.224	MON	31	344	08/02/2001	01/01/2016
31386L-FL-1	FED NATL MTG ASSOC #566371			2	1	5,541	108.1880	6,054	5,596	5,464		(52)			6.500	7.481	MON	30	363	06/05/2001	12/01/2030
31386L-RW-4	FED NATL MTG ASSOC #566701			2	1	31,332	114.6500	34,593	30,172	31,564		91			8.000	5.900	MON	201	2,377	08/08/2001	12/01/2030
31386L-WM-0	FED NATL MTG ASSOC #566852			2	1	36,275	108.5610	38,763	35,706	36,156		159			6.500	5.890	MON	193	2,263	08/14/2001	09/01/2016
31386M-AE-0	FED NATL MTG ASSOC #567105			2	1	2,928	112.8410	1,920	1,702	1,818		77			7.500	5.121	MON	11	120	01/04/2002	12/01/2030
31386M-GR-5	FED NATL MTG ASSOC #567308			2	1	88,885	107.0130	95,897	89,613	89,368		(99)			6.000	6.137	MON	448	5,322	06/27/2001	01/01/2016
31386M-QP-8	FED NATL MTG ASSOC #567562			2	1	1,087	108.4830	1,150	1,060	1,092		11			7.000	5.443	MON	6	73	08/02/2001	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
31386M-R7-7	FED NATL MTG ASSOC #567610			2	1	7,621	108.1250	8,336	7,710	7,599		(55)			6.500	7.069	MON	42	497	01/29/2001	02/01/2031
31386N-VS-4	FED NATL MTG ASSOC #568625			2	1	17,150	112.8410	18,511	16,404	17,247		530			7.500	5.362	MON	103	1,228	01/04/2002	01/01/2031
31386P-CX-9	FED NATL MTG ASSOC #568986			2	1	59,116	109.4180	63,454	57,992	58,006		1			7.500	7.485	MON	362	4,185	12/28/2000	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249			2	1	103,109	108.5610	110,179	101,491	102,321		70			6.500	6.057	MON	550	6,232	08/14/2001	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	12,738	107.1690	13,124	12,246	12,940		312			6.000	3.358	MON	61	726	09/11/2003	06/01/2016
31386P-S6-1	FED NATL MTG ASSOC #569441			2	1	46,290	114.6580	51,111	44,577	46,597		554			8.000	5.849	MON	297	3,560	08/08/2001	01/01/2031
31386P-WU-3	FED NATL MTG ASSOC #569559			2	1	22,019	108.8300	23,559	21,647	21,809		21			7.000	6.612	MON	126	1,501	02/12/2001	03/01/2016
31386P-ZD-8	FED NATL MTG ASSOC #569640			2	1	204,391	115.3360	222,591	192,993	211,294		8,971			8.500	4.159	MON	1,367	16,374	10/02/2001	01/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	8,110	108.8300	8,677	7,973	8,097		40			7.000	6.126	MON	47	524	02/12/2001	02/01/2016
31386Q-FM-8	FED NATL MTG ASSOC #569972			2	1	890	112.8410	919	814	863		27			7.500	5.058	MON	5	61	01/04/2002	03/01/2031
31386Q-XU-0	FED NATL MTG ASSOC #570491			2	1	22,561	109.4180	24,217	22,133	22,140		1			7.500	7.478	MON	138	1,640	12/28/2000	01/01/2016
31386R-WR-6	FED NATL MTG ASSOC #571356			2	1	2,378	114.6580	2,626	2,290	2,388		(4)			8.000	5.866	MON	15	183	08/08/2001	02/01/2031
31386S-CH-8	FED NATL MTG ASSOC #571672			2	1	973	114.6580	1,075	937	1,019		47			8.000	4.030	MON	6	75	08/08/2001	02/01/2031
31386S-EE-3	FED NATL MTG ASSOC #571733			2	1	4,158	107.0130	4,487	4,193	4,163		(10)			6.000	6.350	MON	21	248	01/30/2001	02/01/2016
31386S-LS-4	FED NATL MTG ASSOC #571937			2	1	1,971	112.8510	2,155	1,910	1,934		6			7.500	6.875	MON	12	143	01/04/2002	06/01/2031
31386S-PD-3	FED NATL MTG ASSOC #572020			2	1	11,962	107.1690	12,925	12,060	12,015		(23)			6.000	6.181	MON	60	715	06/27/2001	04/01/2016
31386T-AS-4	FED NATL MTG ASSOC #572517			2	1	25,331	114.6580	27,969	24,394	26,631		644			8.000	4.159	MON	163	1,912	08/08/2001	03/01/2031
31386T-GZ-2	FED NATL MTG ASSOC #572716			2	1	58,437	108.4830	62,323	57,450	58,188		173			7.000	6.286	MON	335	3,982	02/12/2001	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726			2	1	35,036	108.4830	37,366	34,444	34,813		113			7.000	6.462	MON	201	2,382	02/12/2001	03/01/2016
31386T-KY-0	FED NATL MTG ASSOC #572811			2	1	25,228	108.8300	26,991	24,801	25,067		58			7.000	6.431	MON	145	1,720	02/12/2001	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921			2	1	8,220	108.4830	8,692	8,013	8,251		79			7.000	5.550	MON	47	548	08/02/2001	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303			2	1	7,328	108.8300	7,840	7,204	7,345		48			7.000	6.035	MON	42	500	02/12/2001	03/01/2016
31386U-RN-4	FED NATL MTG ASSOC #573893			2	1	5,578	107.0000	6,144	5,742	5,571		(14)			6.000	7.021	MON	29	334	01/01/2005	04/01/2031
31386U-U3-4	FED NATL MTG ASSOC #574002			2	1	13,860	107.1690	14,975	13,973	13,935		(13)			6.000	6.135	MON	70	812	06/27/2001	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024			2	1	11,745	107.1690	11,991	11,189	11,660		(16)			6.000	3.817	MON	56	56	11/04/2004	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	35,039	108.8300	37,342	34,312	34,931		173			7.000	6.083	MON	200	2,298	08/02/2001	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366			2	1	85,462	108.8300	90,664	83,308	85,199		535			7.000	5.895	MON	486	5,774	08/02/2001	07/01/2016
31386Y-E5-9	FED NATL MTG ASSOC #577156			2	1	41,155	107.0000	45,360	42,392	41,190		(31)			6.000	6.998	MON	212	2,519	01/01/2005	05/01/2031
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1	110,827	107.6790	101,813	94,552	88,553		(3,246)			6.000	8.147	MON	473	5,593	05/06/2003	04/01/2021
31386Y-3L-6	FED NATL MTG ASSOC #577803			2	1	3,858	107.0000	4,254	3,976	3,842		(22)			6.000	7.375	MON	20	238	01/01/2005	04/01/2031
31387B-C9-2	FED NATL MTG ASSOC #578896			2	1	4,124	107.0000	4,548	4,251	4,122		(9)			6.000	7.073	MON	21	243	01/01/2005	04/01/2031
31387C-BV-2	FED NATL MTG ASSOC #579752			2	1	32,245	107.0000	35,557	33,231	32,150		(144)			6.000	7.139	MON	166	1,865	01/01/2005	04/01/2031
31387C-QS-3	FED NATL MTG ASSOC #580165			2	1	193,130	106.3250	124,894	117,465	120,625		514			5.500	4.209	MON	538	6,149	10/05/2004	09/01/2016
31387D-BR-9	FED NATL MTG ASSOC #580648			2	1	34,922	114.8450	38,622	33,629	35,568		(73)			8.000	5.536	MON	224	2,685	08/08/2001	05/01/2031
31387D-MB-2	FED NATL MTG ASSOC #580954			2	1	21,204	107.1690	21,647	20,199	20,925		(30)			6.000	3.836	MON	101	101	11/04/2004	05/01/2016
31387E-FB-8	FED NATL MTG ASSOC #581662			2	1	95,976	112.8510	90,428	80,131	83,898		1,859			7.500	5.520	MON	501	5,928	01/04/2002	07/01/2031
31387E-MA-2	FED NATL MTG ASSOC #581853			2	1	273,301	107.1690	279,009	260,344	269,443		(1,357)			6.000	4.340	MON	1,302	15,323	11/04/2004	07/01/2016
31387E-Q4-2	FED NATL MTG ASSOC #581975			2	1	86,000	108.1250	86,801	80,279	85,216		1,416			6.500	4.123	MON	435	5,210	07/12/2004	08/01/2031
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1	13,752	114.7870	15,201	13,243	13,936		(293)			8.000	5.289	MON	88	1,054	08/08/2001	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058			2	1	2,589	107.1690	2,771	2,585	2,589		1			6.000	5.929	MON	13	149	08/10/2001	05/01/2016
31387H-XK-1	FED NATL MTG ASSOC #584882			2	1	14,338	108.8300	15,211	13,977	14,331		86			7.000	5.557	MON	82	969	08/02/2001	05/01/2016
31387H-2V-1	FED NATL MTG ASSOC #584988			2	1	9,111	112.8510	9,850	8,729	9,093		171			7.500	5.583	MON	55	654	01/04/2002	09/01/2031
31387J-FK-7	FED NATL MTG ASSOC #585270			2	1	29,954	108.5610	32,008	29,484	29,987		255			6.500	5.671	MON	160	1,900	08/14/2001	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021			2	1	32,923	108.5610	35,181	32,406	32,932		272			6.500	5.722	MON	176	2,086	08/14/2001	07/01/2016
31387M-KC-2	FED NATL MTG ASSOC #588091			2	1	27,315	112.8510	29,710	26,327	27,038		319			7.500	6.178	MON	165	1,972	01/04/2002	06/01/2031
31387N-ZS-9	FED NATL MTG ASSOC #589453			2	1	143,106	108.1250	154,517	142,905	143,178		106			6.500	6.482	MON	774	9,118	08/09/2001	07/01/2031
31387N-3T-2	FED NATL MTG ASSOC #589510			2	1	33,796	112.8510	32,123	28,465	29,581		516			7.500	5.754	MON	178	2,107	01/04/2002	08/01/2031
31387P-LP-5	FED NATL MTG ASSOC #589934			2	1	34,636	114.6500	38,240	33,354	35,746		763			8.000	5.034	MON	222	2,665	08/08/2001	06/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721			2	1	28,524	108.5610	30,480	28,076	28,447		139			6.500	5.809	MON	152	1,761	08/14/2001	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091			2	1	144,659	111.3980	158,889	142,631	145,477		1,007			7.000	6.750	MON	832	9,846	08/03/2001	08/01/2031
31387R-AJ-7	FED NATL MTG ASSOC #591409			2	1	5,194	112.7550	5,602	4,969	5,102		21			7.500	6.349	MON	31	372	01/04/2002	06/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305			2	1	38,666	107.6790	27,861	25,874	24,249		(885)			6.000	8.499	MON	129	1,483	05/06/2003	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708			2	1	200,095	108.1250	216,049	199,814	200,136		57			6.500	6.482	MON	1,082	12,968	08/09/2001	08/01/2031
31387S-Y3-4	FED NATL MTG ASSOC #593030			2	1	14,832	112.8510	16,114	14,279	14,768		229			7.500	5.953	MON	89	1,070	01/04/2002	09/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876			2	1	23,656	106.3250	9,313	8,759	8,984		26			5.500	4.273	MON	40	417	10/05/2004	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134			2	1	19,188	108.5610	20,504	18,887	19,181		122			6.500	5.712	MON	102	1,196	08/14/2001	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
31387V-P5-2	FED NATL MTG ASSOC #595444			2	1	893	108.1250	857	793	860		25			6.500	3.628	MON	4	51	02/09/2004	09/01/2031
31387V-4K-2	FED NATL MTG ASSOC #595826			2	1	42,770	108.5610	45,703	42,099	42,630		207			6.500	5.892	MON	228	2,694	08/14/2001	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221			2	1	53,903	108.5610	57,599	53,057	53,797		340			6.500	5.833	MON	287	3,380	08/14/2001	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510			2	1	24,908	108.5610	26,617	24,518	24,865		158			6.500	5.793	MON	133	1,575	08/14/2001	09/01/2016
31387X-AY-1	FED NATL MTG ASSOC #596823			2	1	5,814	112.8510	6,413	5,683	5,734		(5)			7.500	7.065	MON	36	426	06/27/2001	08/01/2031
31387X-RV-9	FED NATL MTG ASSOC #597300			2	1	149,946	108.1250	131,963	122,047	127,019		933			6.500	4.954	MON	661	7,811	02/09/2004	09/01/2031
31387X-UC-7	FED NATL MTG ASSOC #597379			2	1	12,712	107.1690	12,977	12,109	12,546		(21)			6.000	3.869	MON	61	61	11/04/2004	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411			2	1	23,544	107.1690	24,036	22,428	23,187		(148)			6.000	4.414	MON	112	1,298	11/04/2004	10/01/2016
31388A-A4-6	FED NATL MTG ASSOC #598627			2	1	9,667	112.8520	10,663	9,448	9,386		(23)			7.500	7.755	MON	59	708	06/27/2001	08/01/2031
31388A-4V-3	FED NATL MTG ASSOC #599436			2	1	7,871	112.8510	8,538	7,565	7,854		155			7.500	5.820	MON	47	567	01/04/2002	06/01/2031
31388B-X3-1	FED NATL MTG ASSOC #600198			2	1	37,091	108.1250	36,606	33,855	33,459		(61)			6.500	7.047	MON	183	2,181	07/12/2004	07/01/2031
31388C-FF-2	FED NATL MTG ASSOC #600566			2	1	2,511	108.1250	2,712	2,508	2,513		2			6.500	6.482	MON	14	160	08/09/2001	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584			2	1	60,075	108.1250	64,865	59,991	60,123		61			6.500	6.482	MON	325	3,875	08/09/2001	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760			2	1	63,538	108.1250	68,604	63,449	63,571		49			6.500	6.482	MON	344	4,088	08/09/2001	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768			2	1	2,838	108.1250	3,064	2,834	2,840		2			6.500	6.482	MON	15	184	08/09/2001	08/01/2031
31388C-TA-8	FED NATL MTG ASSOC #600945			2	1	495	112.8510	533	472	489		8			7.500	6.202	MON	3	35	01/04/2002	09/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167			2	1	25,215	108.5610	26,945	24,820	25,158		134			6.500	5.823	MON	134	1,596	08/14/2001	09/01/2016
31388C-7B-0	FED NATL MTG ASSOC #601290			2	1	44,782	108.1250	48,353	44,719	44,796		23			6.500	6.482	MON	242	2,755	08/09/2001	08/01/2031
31388D-YD-4	FED NATL MTG ASSOC #602008			2	1	16,881	114.6500	18,637	16,256	17,674		401			8.000	4.395	MON	108	1,294	08/08/2001	08/01/2031
31388D-4W-5	FED NATL MTG ASSOC #602137			2	1	4,142	108.5610	4,427	4,078	4,135		24			6.500	5.852	MON	22	262	08/14/2001	09/01/2016
31388E-GD-2	FED NATL MTG ASSOC #602396			2	1	69,071	114.6580	76,264	66,514	70,491		(844)			8.000	5.197	MON	443	5,314	08/08/2001	08/01/2031
31388G-XJ-5	FED NATL MTG ASSOC #604681			2	1	10,693	112.8510	11,377	10,081	10,456		171			7.500	6.161	MON	63	754	01/04/2002	09/01/2031
31388H-B8-1	FED NATL MTG ASSOC #604963			2	1	9,043	112.8510	9,760	8,648	8,980		153			7.500	5.949	MON	54	648	01/04/2002	11/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407			2	1	121,073	115.3140	131,829	114,321	121,015		1,692			8.500	5.590	MON	810	9,709	10/02/2001	05/01/2031
31388J-EU-5	FED NATL MTG ASSOC #605947			2	1	96,411	108.5610	103,022	94,898	96,005		287			6.500	5.929	MON	514	6,110	08/14/2001	09/01/2016
31388J-S9-7	FED NATL MTG ASSOC #606344			2	1	12,454	108.1250	10,983	10,157	10,631		4			6.500	4.916	MON	55	651	07/12/2004	10/01/2031
31388J-TE-5	FED NATL MTG ASSOC #606349			2	1	293,389	112.8510	317,494	281,339	293,157		5,431			7.500	5.773	MON	1,758	21,065	01/04/2002	10/01/2031
31388K-XT-4	FED NATL MTG ASSOC #607390			2	1	95,531	107.1690	97,526	91,002	94,262		(433)			6.000	4.279	MON	455	4,813	11/04/2004	11/01/2016
31388K-4C-3	FED NATL MTG ASSOC #607519			2	1	146,239	108.1250	102,771	95,048	94,013		(91)			6.500	6.907	MON	515	5,932	07/12/2004	11/01/2031
31388L-6H-8	FED NATL MTG ASSOC #608472			2	1	12,136	112.8510	13,213	11,708	11,957		77			7.500	6.660	MON	73	877	01/04/2002	10/01/2031
31388M-UC-0	FED NATL MTG ASSOC #609079			2	1	19,780	108.5610	21,137	19,470	19,711		91			6.500	5.879	MON	105	1,250	08/14/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	24,553	115.3350	26,739	23,183	25,125		1,002			8.500	4.357	MON	164	1,894	10/02/2001	07/01/2031
31388N-GH-3	FED NATL MTG ASSOC #609600			2	1	117,324	112.8510	125,277	111,011	113,823		1,285			7.500	6.320	MON	694	8,310	01/04/2002	11/01/2031
31388N-P4-2	FED NATL MTG ASSOC #609843			2	1	14,525	112.8510	15,717	13,927	14,528		329			7.500	5.722	MON	87	1,043	01/04/2002	10/01/2031
31388P-CX-7	FED NATL MTG ASSOC #610386			2	1	29,186	112.8510	31,218	27,663	28,395		280			7.500	6.219	MON	173	2,069	01/04/2002	10/01/2031
31388P-G3-9	FED NATL MTG ASSOC #610518			2	1	6,463	112.8510	6,982	6,187	6,495		184			7.500	5.521	MON	39	463	01/04/2002	10/01/2031
31388P-HD-6	FED NATL MTG ASSOC #610528			2	1	46,793	111.3980	50,047	44,926	47,718		1,422			7.000	4.664	MON	262	3,125	08/15/2002	10/01/2031
31388Q-BP-3	FED NATL MTG ASSOC #611246			2	1	16,663	112.8220	17,799	15,776	16,468		366			7.500	5.814	MON	99	1,180	01/04/2002	06/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934			2	1	214,298	107.1690	218,773	204,139	211,053		(1,421)			6.000	4.396	MON	1,021	12,041	11/04/2004	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005			2	1	32,429	107.1690	33,412	31,177	32,380		233			6.000	4.301	MON	156	1,817	09/11/2003	12/01/2016
31388U-K6-6	FED NATL MTG ASSOC #615117			2	1	2,892	108.1250	2,912	2,694	2,896		82			6.500	3.615	MON	15	175	07/12/2004	11/01/2031
31388U-NZ-9	FED NATL MTG ASSOC #615208			2	1	7,212	112.8510	7,282	6,452	6,687		33			7.500	5.886	MON	40	481	01/04/2002	10/01/2031
31388X-6U-3	FED NATL MTG ASSOC #618383			2	1	2,972	109.2400	2,671	2,445	2,446					6.500	6.473	MON	13	157	02/09/2004	12/01/2031
31388Y-CL-4	FED NATL MTG ASSOC #618475			2	1	8,412	106.3250	6,178	5,810	5,944		(1)			5.500	4.416	MON	27	309	10/05/2004	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807			2	1	3,353	107.1690	3,423	3,194	3,391		(9)			6.000	3.875	MON	16	16	11/04/2004	09/01/2016
31389A-6E-8	FED NATL MTG ASSOC #620169			2	1	11,349	112.8510	12,307	10,905	11,224		86			7.500	6.234	MON	68	817	01/04/2002	12/01/2031
31389B-H4-6	FED NATL MTG ASSOC #620451			2	1	13,379	108.0630	10,911	10,097	10,510		76			6.500	5.064	MON	55	641	07/12/2004	01/01/2032
31389D-TB-3	FED NATL MTG ASSOC #622546			2	1	20,171	109.1720	17,673	16,188	16,899		48			6.500	4.862	MON	88	1,036	02/09/2004	09/01/2031
31389E-U4-5	FED NATL MTG ASSOC #623503			2	1		102.5740								6.000	0.000	MON	3,203		11/04/2004	02/01/2017
31389G-NH-9	FED NATL MTG ASSOC #625092			2	1	8,695	108.1250	8,045	7,441	7,694		16			6.500	5.059	MON	40	478	11/09/2004	01/01/2032
31389H-HZ-4	FED NATL MTG ASSOC #625848			2	1		102.1110								5.500	0.000	MON	7,084		04/14/2005	01/01/2017
31389H-NE-4	FED NATL MTG ASSOC #625989			2	1	10,949	107.1690	11,177	10,430	10,819		(10)			6.000	3.885	MON	52	52	11/04/2004	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994			2	1	3,934	105.3870	4,039	3,832	3,895		(22)			5.000	4.262	MON	16	187	03/30/2004	01/01/2017
31389H-TT-5	FED NATL MTG ASSOC #626162			2	1	1,933	110.3620	2,048	1,856	2,041		138			7.000	2.988	MON	11	129	08/15/2002	06/01/2032
31389J-RW-6	FED NATL MTG ASSOC #627001			2	1	89,507	108.0630	76,586	70,872	74,311		127			6.500	4.425	MON	384	4,530	07/12/2004	06/01/2032
31389J-ZC-1	FED NATL MTG ASSOC #627239			2	1	18,843	107.1690	19,237	17,950	19,045		(55)			6.000	3.912	MON	90	90	11/04/2004	08/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31389K-L3-3	FED NATL MTG ASSOC #627746			2	1	10,775	110.3620	11,410	10,338	10,715		190			7.000	5.336	MON	60	723	12/07/2001	02/01/2032
31389K-M3-2	FED NATL MTG ASSOC #627778			2	1	23,706	108.0630	14,525	13,441	13,481		3			6.500	6.372	MON	73	819	07/12/2004	02/01/2032
31389K-VS-7	FED NATL MTG ASSOC #628025			2	1	49,028	108.0630	40,354	37,343	39,254		307			6.500	4.309	MON	202	2,377	07/12/2004	02/01/2032
31389L-XE-4	FED NATL MTG ASSOC #628977			2	1	61,851	112.8490	67,619	59,920	60,931		346			7.500	6.711	MON	375	4,489	01/04/2002	02/01/2032
31389M-C9-6	FED NATL MTG ASSOC #629296			2	1	71,213	108.0630	72,966	67,522	67,387		(20)			6.500	6.590	MON	366	4,369	07/12/2004	02/01/2032
31389N-E3-5	FED NATL MTG ASSOC #630254			2	1	7,322	108.0630	7,748	7,170	7,194		6			6.500	6.347	MON	39	465	07/12/2004	03/01/2032
31389N-FK-6	FED NATL MTG ASSOC #630270			2	1	82,954	109.5730	73,249	66,850	66,901		8			6.500	6.470	MON	362	4,259	05/01/2002	03/01/2032
31389N-H4-0	FED NATL MTG ASSOC #630351			2	1	79,562	108.0630	67,901	62,835	64,628		(213)			6.500	5.292	MON	340	4,009	11/09/2004	04/01/2032
31389N-S6-3	FED NATL MTG ASSOC #630641			2	1	135,901	108.1250	123,184	113,928	113,661		17			6.500	6.599	MON	617	7,285	07/12/2004	02/01/2032
31389P-DF-4	FED NATL MTG ASSOC #631102			2	1	52,264	112.8490	57,221	50,706	51,293		165			7.500	6.934	MON	317	3,798	01/04/2002	02/01/2032
31389P-EC-0	FED NATL MTG ASSOC #631131			2	1	74,626	112.8490	81,312	72,054	73,836		848			7.500	6.440	MON	450	5,397	01/04/2002	02/01/2032
31389Q-XG-8	FED NATL MTG ASSOC #632579			2	1	23,761	111.3980	25,413	22,813	24,438		962			7.000	4.262	MON	133	1,572	08/15/2002	02/01/2032
31389Q-4L-9	FED NATL MTG ASSOC #632727			2	1	12,401	112.8490	13,471	11,937	12,180		77			7.500	6.538	MON	75	894	01/04/2002	02/01/2032
31389S-S8-8	FED NATL MTG ASSOC #634243			2	1	102,898	108.0630	87,092	80,594	83,818		(357)			6.500	4.860	MON	437	5,173	07/12/2004	04/01/2032
31389S-2F-0	FED NATL MTG ASSOC #634474			2	1	122,761	108.0630	110,955	102,677	107,073		(146)			6.500	4.760	MON	556	6,598	07/12/2004	03/01/2032
31389T-FK-3	FED NATL MTG ASSOC #634770			2	1	679,804	106.3250	522,085	491,028	501,451		(222)			5.500	4.484	MON	2,251	26,368	04/14/2005	02/01/2017
31389U-TM-1	FED NATL MTG ASSOC #636056			2	1	96,003	108.0630	87,611	81,074	80,189		(78)			6.500	6.983	MON	439	5,184	07/12/2004	04/01/2032
31389U-UU-1	FED NATL MTG ASSOC #636095			2	1	53,764	108.0630	36,780	34,036	35,042		(80)			6.500	5.269	MON	184	2,116	11/09/2004	04/01/2032
31389V-QR-1	FED NATL MTG ASSOC #636864			2	1	17,495	108.0630	16,540	15,305	15,252		(6)			6.500	6.633	MON	83	983	07/12/2004	03/01/2032
31389V-RU-3	FED NATL MTG ASSOC #636899			2	1	69,164	108.0630	62,387	57,732	59,242		(525)			6.500	5.427	MON	313	3,715	07/12/2004	05/01/2032
31389W-DA-0	FED NATL MTG ASSOC #637397			2	1	48,618	110.3620	51,514	46,678	49,496		1,341			7.000	4.440	MON	272	3,258	08/15/2002	06/01/2032
31389W-3G-8	FED NATL MTG ASSOC #638099			2	1	75,064	107.1690	76,632	71,506	73,464		(132)			6.000	3.908	MON	358	358	11/04/2004	04/01/2017
31389X-Z5-5	FED NATL MTG ASSOC #638964			2	1	101,855	104.6030	103,787	99,220	100,200		(1,060)			5.000	3.729	MON	413	4,886	03/30/2004	01/01/2017
31389Y-AR-2	FED NATL MTG ASSOC #639116			2	1	50,571	108.0630	43,432	40,191	39,637		(121)			6.500	7.015	MON	218	2,554	07/12/2004	08/01/2032
31389Y-S5-1	FED NATL MTG ASSOC #639640			2	1	24,517	107.1690	25,029	23,355	24,257		(51)			6.000	4.143	MON	117	1,385	11/04/2004	01/01/2017
31390C-R9-9	FED NATL MTG ASSOC #642312			2	1	32,310	108.0630	27,835	25,758	26,348		(198)			6.500	5.634	MON	140	1,651	06/09/2005	05/01/2032
31390D-QB-3	FED NATL MTG ASSOC #643150			2	1	143,896	107.1690	148,259	138,341	142,903		338			6.000	4.434	MON	692	8,090	09/11/2003	05/01/2017
31390D-TG-9	FED NATL MTG ASSOC #643251			2	1	168,618	108.0630	169,604	156,950	159,645		(5,434)			6.500	5.925	MON	850	10,184	02/09/2004	08/01/2032
31390E-ZL-9	FED NATL MTG ASSOC #644347			2	1	102,874	108.0630	36,261	33,556	33,049		(172)			6.500	7.059	MON	182	1,892	07/12/2004	06/01/2032
31390E-6X-5	FED NATL MTG ASSOC #644486			2	1	58,655	108.0630	36,088	33,395	34,378		(85)			6.500	5.200	MON	181	2,045	11/09/2004	06/01/2032
31390F-PT-0	FED NATL MTG ASSOC #644934			2	1	35,558	108.0630	23,015	21,298	21,149		(6)			6.500	6.842	MON	115	1,306	07/12/2004	07/01/2032
31390F-SP-5	FED NATL MTG ASSOC #645026			2	1	60,294	108.0630	53,494	49,503	49,077		67			6.500	6.870	MON	268	3,156	07/12/2004	05/01/2032
31390H-R3-1	FED NATL MTG ASSOC #646806			2	1	79,650	108.0630	68,392	63,290	62,455		(465)			6.500	6.938	MON	343	4,023	02/09/2004	01/01/2033
31390J-EY-3	FED NATL MTG ASSOC #647351			2	1	6,899	108.0630	6,287	5,818	6,142		150			6.500	5.161	MON	32	374	07/12/2004	08/01/2032
31390J-6E-6	FED NATL MTG ASSOC #648069			2	1	125,846	108.0630	103,051	95,363	95,442		(6)			6.500	6.467	MON	517	6,035	07/12/2004	07/01/2032
31390J-6F-3	FED NATL MTG ASSOC #648070			2	1	4,785	110.3620	5,070	4,594	5,043		332			7.000	3.992	MON	27	315	08/15/2002	07/01/2032
31390L-G9-1	FED NATL MTG ASSOC #649224			2	1	69,470	108.0630	59,751	55,293	57,445		384			6.500	4.771	MON	300	3,531	11/09/2004	07/01/2032
31390L-PM-2	FED NATL MTG ASSOC #649428			2	1	72,906	108.0630	64,716	59,887	62,737		128			6.500	4.641	MON	324	3,842	07/12/2004	07/01/2032
31390L-V4-5	FED NATL MTG ASSOC #649635			2	1	77,198	108.0630	66,458	61,499	61,547		8			6.500	6.468	MON	333	3,914	05/01/2002	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			2	1	11,490	107.1690	11,730	10,945	11,310		(22)			6.000	3.905	MON	55	55	11/04/2004	06/01/2017
31390L-5L-6	FED NATL MTG ASSOC #649851			2	1	10,183	110.3620	10,790	9,777	10,438		411			7.000	4.430	MON	57	675	08/15/2002	06/01/2032
31390M-H9-8	FED NATL MTG ASSOC #650156			2	1	120,084	108.0630	74,220	68,682	71,934		85			6.500	4.673	MON	372	4,218	07/12/2004	09/01/2032
31390M-ST-2	FED NATL MTG ASSOC #650430			2	1	23,033	107.1690	23,514	21,941	22,652		(50)			6.000	3.932	MON	110	110	11/04/2004	08/01/2017
31390N-CG-5	FED NATL MTG ASSOC #650871			2	1	32,572	110.3620	34,513	31,272	34,163		2,112			7.000	2.918	MON	182	2,186	08/15/2002	06/01/2032
31390N-GD-8	FED NATL MTG ASSOC #650996			2	1	40,851	108.0630	35,112	32,493	32,252		68			6.500	6.835	MON	176	2,065	07/12/2004	07/01/2032
31390N-RT-1	FED NATL MTG ASSOC #651298			2	1	15,840	108.0630	10,941	10,124	10,215		(71)			6.500	6.128	MON	55	629	06/09/2005	07/01/2032
31390N-TU-6	FED NATL MTG ASSOC #651363			2	1	53,609	108.0630	42,174	39,027	40,309		(45)			6.500	5.256	MON	211	2,493	07/12/2004	07/01/2032
31390N-4J-8	FED NATL MTG ASSOC #651625			2	1	46,084	108.0630	36,417	33,700	35,035		190			6.500	5.098	MON	183	2,137	07/12/2004	06/01/2032
31390P-AZ-0	FED NATL MTG ASSOC #651724			2	1	62,063	108.0630	57,515	53,224	52,616		(202)			6.500	7.007	MON	288	3,409	07/12/2004	08/01/2032
31390P-D3-8	FED NATL MTG ASSOC #651822			2	1	6,025	108.0630	5,195	4,807	4,933		(28)			6.500	5.284	MON	26	307	11/09/2004	08/01/2032
31390P-LY-1	FED NATL MTG ASSOC #652043			2	1	6,499	106.8750	6,966	6,518	6,508		8			6.000	6.056	MON	33	376	01/01/2005	07/01/2032
31390P-VP-9	FED NATL MTG ASSOC #652322			2	1	37,627	110.3620	39,868	36,125	39,100		2,098			7.000	4.566	MON	211	2,523	08/15/2002	08/01/2032
31390Q-GA-7	FED NATL MTG ASSOC #652793			2	1	8,062	108.0630	7,825	7,241	7,676		195			6.500	4.112	MON	39	468	07/12/2004	08/01/2032
31390Q-2C-8	FED NATL MTG ASSOC #653371			2	1	60,136	108.0630	55,217	51,097	53,956		631			6.500	4.085	MON	277	3,288	02/09/2004	10/01/2032
31390R-BD-4	FED NATL MTG ASSOC #653536			2	1	89,388	108.0630	94,533	87,480	86,717		111			6.500	6.876	MON	474	5,672	07/12/2004	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650			2	1	49,079	107.6360	40,449	37,579	38,721		(37)			6.500	6.158	MON	204	2,396	07/12/2004	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
31390R-T6-0	FED NATL MTG ASSOC #654073			2	1	118,846	110.3620	125,927	114,104	119,289		2,491			7.000	5.154	MON	666	7,977	08/15/2002	09/01/2032
31390S-W2-3	FED NATL MTG ASSOC #655065			2	1	106,414	107.1690	109,640	102,306	105,927		496			6.000	4.489	MON	512	6,011	09/11/2003	07/01/2017
31390S-XX-4	FED NATL MTG ASSOC #655094			2	1	5,701	108.0630	4,058	3,755	3,748					6.500	6.581	MON	20	234	07/12/2004	09/01/2032
31390T-KC-2	FED NATL MTG ASSOC #655591			2	1	103,933	108.0630	75,729	70,079	71,221		103			6.500	5.867	MON	380	4,382	11/09/2004	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610			2	1	36,410	108.0630	36,372	33,658	34,972		(308)			6.500	4.872	MON	182	2,183	07/12/2004	08/01/2032
31390U-BM-7	FED NATL MTG ASSOC #656244			2	1	95,514	108.0630	86,503	80,049	82,257		403			6.500	5.277	MON	434	5,133	07/12/2004	09/01/2032
31390U-LX-2	FED NATL MTG ASSOC #656542			2	1	75,139	108.0630	63,214	58,498	60,169		(201)			6.500	5.331	MON	317	3,737	11/09/2004	09/01/2032
31390U-QB-5	FED NATL MTG ASSOC #656650			2	1	4,947	108.0630	5,047	4,670	4,855		35			6.500	4.929	MON	25	303	11/09/2004	05/01/2032
31390Y-DQ-8	FED NATL MTG ASSOC #659911			2	1	105,472	108.0630	95,026	87,936	92,608		487			6.500	4.375	MON	476	5,650	07/12/2004	09/01/2032
31390Y-E9-5	FED NATL MTG ASSOC #659960			2	1	64,528	108.0630	63,176	58,462	58,319		(29)			6.500	6.601	MON	317	3,767	07/12/2004	09/01/2032
31390Y-W4-6	FED NATL MTG ASSOC #660467			2	1	42,782	108.0630	45,588	42,187	41,961		(99)			6.500	6.728	MON	229	2,739	07/12/2004	09/01/2032
31390Y-X8-6	FED NATL MTG ASSOC #660503			2	1	8,962	107.2940	9,160	8,537	8,726		(8)			6.000	3.611	MON	43	43	11/04/2004	06/01/2014
31390Y-Z5-0	FED NATL MTG ASSOC #660564			2	1	97,946	108.0630	68,336	63,237	67,026		1,108			6.500	4.430	MON	343	3,947	07/12/2004	09/01/2032
31390Y-3B-2	FED NATL MTG ASSOC #660594			2	1	9,416	110.3620	9,977	9,040	9,533		227			7.000	4.482	MON	53	607	08/15/2002	09/01/2032
31390Y-5Z-7	FED NATL MTG ASSOC #660664			2	1	49,959	111.3980	53,433	47,966	50,185		597			7.000	5.060	MON	280	3,353	08/15/2002	09/01/2032
31391B-FE-2	FED NATL MTG ASSOC #661765			2	1	8,608	108.0630	8,763	8,109	8,609		207			6.500	3.911	MON	44	526	02/09/2004	10/01/2032
31391C-A5-4	FED NATL MTG ASSOC #662528			2	1	173,812	108.0630	175,596	162,495	162,965		(70)			6.500	6.383	MON	880	10,506	11/09/2004	09/01/2032
31391C-XR-1	FED NATL MTG ASSOC #663188			2	1	1,955,337	106.4810	1,627,520	1,528,460	1,546,270		(655)			5.500	4.974	MON	7,005	82,334	04/14/2005	09/01/2017
31391D-KN-2	FED NATL MTG ASSOC #663701			2	1	2,699	110.3620	2,860	2,591	2,814		146			7.000	3.798	MON	15	182	08/15/2002	09/01/2032
31391D-NH-2	FED NATL MTG ASSOC #663792			2	1	17,460	108.0630	17,570	16,259	18,302		1,171			6.500	2.156	MON	88	1,055	02/09/2004	09/01/2032
31391D-RP-0	FED NATL MTG ASSOC #663894			2	1	115,098	108.0630	88,456	81,856	86,182		738			6.500	4.393	MON	443	5,171	07/12/2004	10/01/2032
31391E-F2-2	FED NATL MTG ASSOC #664485			2	1	69,497	108.0630	46,165	42,720	42,634		(14)			6.500	6.600	MON	231	2,631	07/12/2004	10/01/2032
31391E-SS-1	FED NATL MTG ASSOC #664829			2	1	84,588	108.0630	47,876	44,304	43,821		(40)			6.500	7.045	MON	240	2,657	07/12/2004	10/01/2032
31391G-NW-2	FED NATL MTG ASSOC #666505			2	1	55,482	108.0630	45,022	41,663	41,612		(15)			6.500	6.552	MON	226	2,633	07/12/2004	11/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891			2	1	85,922	108.0630	80,480	74,476	76,543		(319)			6.500	5.405	MON	403	4,796	11/09/2004	11/01/2032
31391H-CR-3	FED NATL MTG ASSOC #667080			2	1	108,480	108.0630	86,258	79,822	84,696		1,119			6.500	4.027	MON	432	5,063	07/12/2004	07/01/2032
31391J-HL-7	FED NATL MTG ASSOC #668135			2	1	7,700	108.0630	7,768	7,188	7,755		243			6.500	3.334	MON	39	466	02/09/2004	11/01/2032
31391K-BF-3	FED NATL MTG ASSOC #668838			2	1	74,537	107.1690	76,094	71,004	72,788		942			6.000	3.923	MON	355	4,355	11/04/2004	08/01/2017
31391K-TA-5	FED NATL MTG ASSOC #669345			2	1	18,438	108.0630	15,420	14,269	14,813		87			6.500	4.841	MON	77	917	11/09/2004	11/01/2032
31391K-3V-7	FED NATL MTG ASSOC #669612			2	1	18,118	105.3870	18,600	17,649	17,953		(72)			5.000	3.868	MON	74	858	03/30/2004	10/01/2017
31391M-DN-0	FED NATL MTG ASSOC #670709			2	1	11,093	108.0630	11,233	10,395	10,823		57			6.500	4.864	MON	56	674	02/09/2004	11/01/2032
31391M-4W-0	FED NATL MTG ASSOC #671437			2	1	82,116	108.0630	81,303	75,237	75,603		73			6.500	6.319	MON	408	4,856	07/12/2004	10/01/2032
31391N-PT-2	FED NATL MTG ASSOC #671934			2	1	106,581	108.0630	93,318	86,355	85,017		(474)			6.500	7.093	MON	468	5,498	07/12/2004	12/01/2032
31391N-YP-0	FED NATL MTG ASSOC #672218			2	1	33,098	108.0630	33,949	31,416	32,767		329			6.500	5.018	MON	170	2,040	07/12/2004	12/01/2032
31391N-6Q-9	FED NATL MTG ASSOC #672379			2	1	130,835	105.3870	134,316	127,450	129,412		(712)			5.000	3.869	MON	531	6,209	03/30/2004	12/01/2017
31391P-TW-6	FED NATL MTG ASSOC #672965			2	1	5,861,150	105.3870	6,100,650	5,788,790	5,834,995		(4,048)			5.000	4.563	MON	24,120	38,192	06/08/2005	01/01/2018
31391T-AQ-1	FED NATL MTG ASSOC #676015			2	1	90,712	108.0630	50,888	47,091	46,629		9			6.500	6.931	MON	255	2,820	07/12/2004	10/01/2032
31391V-BB-8	FED NATL MTG ASSOC #677834			2	1	59,078	108.0530	56,426	52,221	51,939		(60)			6.500	6.694	MON	283	3,359	07/12/2004	01/01/2033
31391V-TR-4	FED NATL MTG ASSOC #678360			2	1	229,072	105.2140	242,775	230,745	229,737		545			5.500	5.647	MON	1,058	12,362	05/31/2004	02/01/2033
31400A-AH-1	FED NATL MTG ASSOC #681408			2	1	19,928	105.3560	20,452	19,413	19,687		(132)			5.000	3.903	MON	81	943	03/30/2004	03/01/2018
31400B-EL-6	FED NATL MTG ASSOC #682439			2	1	4,644,468	102.5420	4,855,859	4,735,477	4,686,632		21,832			4.000	4.424	MON	15,785	186,499	12/10/2004	07/01/2018
31400B-ER-3	FED NATL MTG ASSOC #682444			2	1	797,949	102.5420	834,268	813,585	803,771		2,284			4.000	4.420	MON	2,712	31,884	12/10/2004	08/01/2018
31400B-ZU-3	FED NATL MTG ASSOC #683055			2	1	20,609	107.8750	21,961	20,358	20,257		11			6.500	6.726	MON	110	1,322	07/12/2004	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019			2	1	138,039	105.2140	146,297	139,047	138,433		323			5.500	5.668	MON	637	7,388	05/31/2004	02/01/2033
31400D-4S-8	FED NATL MTG ASSOC #684933			2	1	767,225	104.2300	791,762	759,629	763,272		(1,968)			4.500	4.186	MON	2,849	33,458	03/30/2004	07/01/2018
31400F-YU-5	FED NATL MTG ASSOC #686623			2	1	147,261	105.1040	156,003	148,427	147,472		120			5.500	5.725	MON	680	8,072	05/31/2004	02/01/2033
31400H-HU-0	FED NATL MTG ASSOC #687943			2	1	50,132	107.8750	42,048	38,978	40,384		154			6.500	5.047	MON	211	2,529	11/09/2004	02/01/2033
31400J-GD-5	FED NATL MTG ASSOC #688796			2	1	30,838	107.8750	27,667	25,647	26,097		(41)			6.500	5.839	MON	139	1,645	07/12/2004	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861			2	1	13,258	105.3560	13,606	12,915	13,259		86			5.000	3.950	MON	54	641	03/30/2004	06/01/2018
31400P-Y7-4	FED NATL MTG ASSOC #693834			2	1	62,390	105.3870	64,050	60,776	61,803		(224)			5.000	3.912	MON	253	2,981	03/30/2004	03/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	757,322	107.8750	780,381	723,412	760,103		13,029			6.500	4.307	MON	3,918	46,461	09/26/2003	05/01/2033
31400T-5J-2	FED NATL MTG ASSOC #697549			2	1	36,806	107.8750	39,291	36,423	36,082		25			6.500	6.930	MON	197	2,364	07/12/2004	05/01/2033
31400Y-R2-4	FED NATL MTG ASSOC #701705			2	1	68,109	108.0630	60,504	55,989	55,934		(4)			6.500	6.540	MON	303	3,593	07/12/2004	02/01/2033
31401A-Z2-6	FED NATL MTG ASSOC #702861			2	1	41,739	105.3560	42,837	40,659	41,244		(251)			5.000	3.934	MON	169	1,980	03/30/2004	04/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443			2	1		105.3560								5.000	0.000	MON	19,433		10/22/2004	05/01/2018
31401C-M4-2	FED NATL MTG ASSOC #704279			2	1	73,132	107.8750	71,351	66,142	65,313		(166)			6.500	7.057	MON	358	4,257	07/12/2004	05/01/2033

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
31401C-YW-7	FED NATL MTG ASSOC #704625			2	1	60,504	107.8750	62,346	57,795	61,591		1,865			6.500	4.072	MON	313	3,751	09/26/2003	05/01/2033
31401E-HP-7	FED NATL MTG ASSOC #705938			2	1	43,495	107.8750	45,191	41,892	43,702		641			6.500	4.741	MON	227	2,718	09/11/2003	06/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198			2	1	5,379	105.3560	5,520	5,240	5,336		(8)			5.000	4.160	MON	22	253	03/30/2004	06/01/2018
31401L-GN-7	FED NATL MTG ASSOC #711305			2	1	108,554	107.8750	111,859	103,693	107,713		555			6.500	4.774	MON	562	6,731	09/26/2003	04/01/2033
31401N-7K-9	FED NATL MTG ASSOC #713798			2	1	57,277	104.2300	59,109	56,710	57,022		(114)			4.500	4.187	MON	213	2,479	03/30/2004	07/01/2018
31401W-DW-6	FED NATL MTG ASSOC #720217			2	1	255,782	107.8750	263,570	244,329	252,404		255			6.500	5.162	MON	1,323	15,538	09/26/2003	06/01/2033
31401W-XS-3	FED NATL MTG ASSOC #720789			2	1	42,895	107.8750	40,702	37,731	37,201		(151)			6.500	7.115	MON	204	2,422	07/12/2004	09/01/2033
31402B-WU-4	FED NATL MTG ASSOC #724359			2	1	1,097,202	103.0360	1,134,596	1,101,159	1,098,383		904			5.000	5.080	MON	4,588	54,148	11/18/2004	07/01/2033
31402C-TT-9	FED NATL MTG ASSOC #725162			2	1	311,401	106.8130	272,212	254,851	251,390		123			6.000	6.507	MON	1,274	15,003	02/08/2005	02/01/2034
31402C-TZ-5	FED NATL MTG ASSOC #725168			2	1	215,593	104.2300	181,374	174,013	175,076		(58)			4.500	4.281	MON	653	7,694	02/10/2005	02/01/2019
31402C-US-9	FED NATL MTG ASSOC #725193			2	1	265,756	107.1690	271,307	253,158	262,761		(635)			6.000	4.256	MON	1,266	14,820	11/04/2004	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215			2	1	116,754	107.1690	119,193	111,220	115,143		(589)			6.000	4.356	MON	556	6,497	11/04/2004	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550			2	1	48,427	105.3560	50,147	47,598	48,165		(39)			5.000	4.395	MON	198	198	11/05/2004	05/01/2019
31402D-7L-8	FED NATL MTG ASSOC #726399			2	1	136,592	105.3560	140,185	133,058	135,163		(579)			5.000	3.962	MON	554	6,523	03/30/2004	07/01/2018
31402G-QS-5	FED NATL MTG ASSOC #728665	C		2	1	2,908,068	103.0360	3,051,196	2,961,278	2,929,283		18,017			5.000	5.310	MON	12,339	146,351	04/01/2005	07/01/2033
31402H-VR-9	FED NATL MTG ASSOC #729724			2	1	3,924,186	103.0360	4,089,348	3,968,835	3,942,206		15,833			5.000	5.195	MON	16,537	196,180	07/26/2005	07/01/2033
31402H-YU-9	FED NATL MTG ASSOC #729823			2	1	56,779	104.2300	48,216	46,260	46,564		(9)			4.500	4.263	MON	173	2,046	02/10/2005	02/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618			2	1	455,294	107.8750	469,157	434,908	455,539		7,615			6.500	4.728	MON	2,356	28,228	09/26/2003	09/01/2033
31402K-YU-2	FED NATL MTG ASSOC #731623			2	1	100,469	107.8750	103,528	95,971	101,223		2,247			6.500	4.350	MON	520	6,230	09/26/2003	09/01/2033
31402K-YZ-1	FED NATL MTG ASSOC #731628			2	1	236,163	107.8750	209,315	194,035	201,943		1,655			6.500	5.006	MON	1,051	12,430	11/09/2004	10/01/2033
31402L-P5-5	FED NATL MTG ASSOC #732244			2	1	317,993	104.2300	328,163	314,844	316,488		(706)			4.500	4.190	MON	1,181	13,897	03/30/2004	08/01/2018
31402L-5L-2	FED NATL MTG ASSOC #732651			2	1	25,343	107.8750	25,617	23,747	24,733		102			6.500	4.934	MON	129	1,542	02/09/2004	08/01/2033
31402M-RJ-1	FED NATL MTG ASSOC #733189			2	1	65,633	107.8750	67,632	62,695	65,281		709			6.500	4.663	MON	340	4,065	09/26/2003	09/01/2033
31402M-RM-4	FED NATL MTG ASSOC #733192			2	1	1,970	107.8750	2,029	1,881	2,104		166			6.500	2.759	MON	10	108	09/26/2003	09/01/2033
31402M-3E-8	FED NATL MTG ASSOC #733497			2	1	29,158	105.3560	29,925	28,404	28,858		(100)			5.000	4.007	MON	118	1,393	03/30/2004	08/01/2018
31402Q-6U-0	FED NATL MTG ASSOC #735383			2	1	21,529,216	102.9430	22,076,521	21,445,444	21,506,935		(20,885)			5.000	4.913	MON	89,356	1,054,367	01/23/2008	04/01/2035
31402Q-6U-0	FED NATL MTG ASSOC #735383	C		2	1	47,289	102.9430	48,491	47,105	47,240		(46)			5.000	4.913	MON	196	2,316	01/23/2008	04/01/2035
31402R-FT-1	FED NATL MTG ASSOC #735578			2	1	19,044,584	102.8180	20,088,117	19,537,604	19,164,226		113,009			5.000	5.611	MON	81,407	959,513	04/25/2008	06/01/2035
31402R-SU-4	FED NATL MTG ASSOC #735931			2	1	32,385	105.1060	25,746	24,495	24,927		(100)			5.000	4.298	MON	102	1,198	04/14/2005	10/01/2020
31402S-PX-9	FED NATL MTG ASSOC #736738			2	1	121,190	107.8750	123,903	114,858	121,471		2,908			6.500	4.180	MON	622	7,455	11/09/2004	12/01/2033
31402U-DP-4	FED NATL MTG ASSOC #738210			2	1	96,894	104.2300	99,993	95,935	96,376		(249)			4.500	4.195	MON	360	4,249	03/30/2004	10/01/2018
31402U-FJ-6	FED NATL MTG ASSOC #738269			2	1	66,427	107.8750	60,119	55,730	55,237		68			6.500	6.944	MON	302	3,562	07/12/2004	09/01/2033
31402U-RA-2	FED NATL MTG ASSOC #738581			2	1	13,098	108.1250	10,286	9,513	9,949		131			6.500	4.944	MON	52	602	11/09/2004	10/01/2032
31402W-KZ-0	FED NATL MTG ASSOC #740212			2	1	81,334	107.8750	87,152	80,790	79,595		(552)			6.500	7.139	MON	438	5,244	02/09/2004	09/01/2033
31402W-M9-6	FED NATL MTG ASSOC #740284			2	1	28,166	107.8750	30,044	27,851	27,714		(6)			6.500	6.728	MON	151	1,808	07/12/2004	09/01/2033
31402W-X5-2	FED NATL MTG ASSOC #740600			2	1	179,343	107.8750	164,702	152,678	152,321		(141)			6.500	6.581	MON	827	9,779	02/09/2004	09/01/2033
31402W-3Z-9	FED NATL MTG ASSOC #740716			2	1	277,436	104.2300	286,309	274,689	276,174		(564)			4.500	4.190	MON	1,030	12,106	03/30/2004	09/01/2018
31402W-6N-3	FED NATL MTG ASSOC #740777			2	1	144,568	107.8750	148,970	138,095	146,843		4,614			6.500	3.546	MON	748	8,965	09/26/2003	09/01/2033
31402X-AK-2	FED NATL MTG ASSOC #740810			2	1	28,483	105.3560	29,232	27,746	28,230		(50)			5.000	4.022	MON	116	1,357	03/30/2004	09/01/2018
31402X-JU-1	FED NATL MTG ASSOC #741075			2	1	126,241	107.8750	135,477	125,587	124,238		14			6.500	7.064	MON	680	8,152	07/12/2004	09/01/2033
31402X-V6-0	FED NATL MTG ASSOC #741437			2	1	165,564	107.8750	170,503	158,056	163,969		859			6.500	4.560	MON	856	10,261	12/09/2003	11/01/2033
31402X-2A-3	FED NATL MTG ASSOC #741569			2	1	141,107	107.8750	84,928	78,728	81,532		(878)			6.500	5.097	MON	426	4,818	07/12/2004	10/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	513,177	107.8750	528,802	490,199	502,706		(2,164)			6.500	5.359	MON	2,655	31,823	09/26/2003	09/01/2033
31403A-WA-9	FED NATL MTG ASSOC #743241			2	1	95,544	107.8750	81,315	75,379	79,198		1,390			6.500	4.565	MON	408	4,809	11/09/2004	10/01/2033
31403A-6D-2	FED NATL MTG ASSOC #743468			2	1	160,226	107.8750	151,278	140,234	139,981		(12)			6.500	6.575	MON	760	9,055	07/12/2004	10/01/2033
31403B-H7-1	FED NATL MTG ASSOC #743754			2	1	85,826	107.8750	88,034	81,607	84,271		32			6.500	5.012	MON	442	5,298	11/09/2004	11/01/2033
31403B-ZQ-9	FED NATL MTG ASSOC #744251			2	1	4,619	107.8750	3,177	2,945	3,082		42			6.500	4.627	MON	16	183	11/09/2004	10/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	32,651	107.3750	34,879	32,484	32,614		(17)			6.500	6.332	MON	176	2,079	07/07/2006	05/01/2036
31403D-T8-2	FED NATL MTG ASSOC #745875			2	1	1,857,669	107.3130	1,975,836	1,841,198	1,852,076		(4,374)			6.500	6.251	MON	9,973	117,347	06/26/2007	09/01/2036
31403D-T8-2	FED NATL MTG ASSOC #745875	C		2	1	13,622,902	107.3130	14,489,464	13,502,122	13,581,887		(32,073)			6.500	6.251	MON	73,137	860,543	06/26/2007	09/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	1	252,980	107.3130	264,828	246,782	251,260		(1,135)			6.500	5.745	MON	1,337	15,719	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947	C		2	1	1,921,189	107.3130	2,011,161	1,874,116	1,907,689		(9,632)			6.500	5.731	MON	10,151	129,396	10/24/2007	10/01/2036
31403D-WH-8	FED NATL MTG ASSOC #745948			2	1	7,811,329	107.3130	8,305,962	7,739,976	7,792,941		(12,185)			6.500	6.221	MON	41,925	534,091	07/20/2007	10/01/2036
31403D-4E-6	FED NATL MTG ASSOC #746121			2	1	2,089,575	104.6160	2,108,765	2,015,718	2,079,208		(10,367)			5.000	3.694	MON	8,399	50,217	05/20/2009	04/01/2023
31403F-K5-2	FED NATL MTG ASSOC #747416			2	1	3,830	107.8750	2,674	2,479	2,580		21			6.500	4.651	MON	13	154	11/09/2004	10/01/2033
31403F-PE-8	FED NATL MTG ASSOC #747521			2	1	73,911	107.8750	67,072	62,175	64,067		(112)			6.500	5.445	MON	337	3,999	11/09/2004	10/01/2033

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
31403F-RP-1	FED NATL MTG ASSOC #747594			2	1	73,636	107.8750	71,420	66,206	66,062		(30)			6.500	6.595	MON	359	4,263	07/12/2004	11/01/2033
31403G-TP-7	FED NATL MTG ASSOC #748558			2	1	174,103	107.8750	178,495	165,465	170,297		(505)			6.500	5.248	MON	896	10,742	11/09/2004	12/01/2033
31403G-T4-4	FED NATL MTG ASSOC #748571			2	1	20,404	107.8750	15,648	14,505	15,627		449			6.500	3.785	MON	79	917	07/12/2004	11/01/2033
31403H-UT-5	FED NATL MTG ASSOC #749494			2	1	79,993	105.3560	82,835	78,624	79,671		(39)			5.000	4.422	MON	328	3,851	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			2	1	12,186	107.5860	12,489	11,608	11,983		(83)			6.000	4.572	MON	58	686	11/04/2004	11/01/2018
31403H-5P-1	FED NATL MTG ASSOC #749754			2	1	193,438	107.2530	157,216	146,585	153,613		33			6.500	4.307	MON	794	9,330	02/09/2004	02/01/2029
31403J-H3-3	FED NATL MTG ASSOC #750050			2	1	290,739	104.2300	240,007	230,267	232,671		(41)			4.500	4.120	MON	864	10,158	10/14/2004	12/01/2018
31403J-XK-7	FED NATL MTG ASSOC #750482			2	1	316,370	107.8750	304,228	282,019	286,735		834			6.500	5.770	MON	1,528	18,173	07/12/2004	12/01/2033
31403K-E8-2	FED NATL MTG ASSOC #750859			2	1	215,764	108.2810	199,905	184,617	190,353		(176)			6.500	5.342	MON	1,000	11,889	11/09/2004	10/01/2032
31403K-QB-2	FED NATL MTG ASSOC #751150			2	1	161,604	107.8750	170,771	158,305	158,414		(33)			6.500	6.473	MON	857	10,274	07/12/2004	01/01/2034
31403K-QF-3	FED NATL MTG ASSOC #751154			2	1	11,977	107.8750	8,512	7,891	8,076		(70)			6.500	5.553	MON	43	493	11/09/2004	01/01/2034
31403L-DJ-7	FED NATL MTG ASSOC #751705			2	1		103.4910								6.500	0.000	MON	4,702		12/09/2003	10/01/2033
31403L-GK-1	FED NATL MTG ASSOC #751802			2	1	36,589	107.8750	33,692	31,233	33,020		692			6.500	4.263	MON	169	2,011	02/09/2004	10/01/2033
31403L-GT-2	FED NATL MTG ASSOC #751810			2	1	24,828	107.8750	22,907	21,235	21,969		(33)			6.500	5.125	MON	115	1,369	06/09/2005	10/01/2033
31403L-MN-8	FED NATL MTG ASSOC #751965			2	1	139,384	107.8750	138,536	128,422	132,785		223			6.500	5.004	MON	696	8,315	11/09/2004	11/01/2033
31403M-GY-9	FED NATL MTG ASSOC #752715			2	1	122,696	104.2300	126,620	121,482	122,079		(298)			4.500	4.198	MON	456	5,336	03/30/2004	12/01/2018
31403M-W6-2	FED NATL MTG ASSOC #753169			2	1	42,693	107.8750	41,119	38,117	37,484		(249)			6.500	7.155	MON	206	2,450	07/12/2004	12/01/2033
31403N-HR-1	FED NATL MTG ASSOC #753640			2	1	24,697	107.8750	23,503	21,787	22,858		369			6.500	4.475	MON	118	1,405	11/09/2004	11/01/2033
31403N-KE-6	FED NATL MTG ASSOC #753693			2	1	416,305	104.2300	429,619	412,183	414,365		(838)			4.500	4.189	MON	1,546	18,206	03/30/2004	09/01/2018
31403N-KW-6	FED NATL MTG ASSOC #753709			2	1	42,185	107.8750	44,680	41,419	41,599		71			6.500	6.303	MON	224	2,689	07/12/2004	11/01/2033
31403N-WC-7	FED NATL MTG ASSOC #754043			2	1	131,940	105.3560	136,627	129,681	131,281		(180)			5.000	4.484	MON	540	6,327	11/05/2004	12/01/2018
31403N-WJ-2	FED NATL MTG ASSOC #754049			2	1	62,864	107.8750	67,535	62,605	61,571		(404)			6.500	7.339	MON	339	4,065	07/12/2004	12/01/2033
31403R-E8-7	FED NATL MTG ASSOC #755359			2	1	76,406	107.8750	68,570	63,564	66,241		626			6.500	4.711	MON	344	4,077	11/09/2004	12/01/2033
31403R-VE-5	FED NATL MTG ASSOC #755813			2	1	31,027	107.8750	28,355	26,285	26,869		(252)			6.500	5.646	MON	142	1,689	06/09/2005	11/01/2033
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	133,251	105.3560	137,984	130,969	132,465		(271)			5.000	4.524	MON	546	6,464	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			2	1	168,049	105.2310	173,811	165,171	166,631		(755)			5.000	4.656	MON	688	8,164	11/05/2004	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331			2	1	137,518	106.6060	119,551	112,143	114,855		(60)			5.500	4.628	MON	514	6,093	10/05/2004	04/01/2019
31403X-Y6-6	FED NATL MTG ASSOC #761333			2	1	31,183	103.9800	26,943	25,912	26,163		(27)			4.500	4.172	MON	97	1,150	10/14/2004	04/01/2019
31403X-4D-4	FED NATL MTG ASSOC #761420			2	1	33,104	102.1980	35,860	35,089	33,853		204			4.000	5.160	MON	117	1,378	05/07/2004	05/01/2019
31403X-5G-6	FED NATL MTG ASSOC #761447			2	1	14,720	105.3560	15,107	14,339	14,530		(85)			5.000	4.024	MON	60	702	03/30/2004	01/01/2019
31403Y-AS-2	FED NATL MTG ASSOC #761517			2	1	92,457	102.1980	100,154	98,000	94,421		443			4.000	5.213	MON	327	3,842	05/07/2004	05/01/2019
31403Y-D3-4	FED NATL MTG ASSOC #761622			2	1	9,214	107.8750	4,366	4,047	4,233		44			6.500	4.571	MON	22	241	02/09/2004	12/01/2033
31403Y-JB-0	FED NATL MTG ASSOC #761758			2	1	9,018	106.6370	7,663	7,186	7,369		4			5.500	4.441	MON	33	389	10/05/2004	01/01/2019
31403Y-3T-8	FED NATL MTG ASSOC #762310			2	1	168,555	108.1880	171,393	158,422	160,998		(2,496)			6.500	5.837	MON	858	10,277	11/09/2004	10/01/2032
31404B-T7-7	FED NATL MTG ASSOC #763874			2	1	145,180	107.6560	148,409	137,854	142,816		510			6.500	4.875	MON	747	8,949	11/09/2004	02/01/2034
31404C-GH-7	FED NATL MTG ASSOC #764400			2	1	66,678	105.3560	68,432	64,953	65,409		(827)			5.000	3.992	MON	271	3,227	03/30/2004	04/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790			2	1	141,842	105.2310	146,706	139,413	141,188		(83)			5.000	4.512	MON	581	6,823	11/05/2004	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			2	1	67,080	106.6370	58,878	55,213	56,862		295			5.500	4.381	MON	253	2,994	10/05/2004	01/01/2019
31404D-JT-6	FED NATL MTG ASSOC #765374			2	1	53,050	107.6560	46,585	43,272	43,989		(576)			6.500	5.755	MON	234	2,769	06/09/2005	07/01/2034
31404D-6J-2	FED NATL MTG ASSOC #765973			2	1	141,889	107.8750	141,930	131,569	136,515		699			6.500	4.986	MON	713	8,525	11/09/2004	02/01/2034
31404E-C7-9	FED NATL MTG ASSOC #766094			2	1	82,012	107.6560	66,839	62,085	61,294		(166)			6.500	7.059	MON	336	3,938	07/12/2004	02/01/2034
31404E-FL-5	FED NATL MTG ASSOC #766171			2	1	69,260	107.6560	39,978	37,135	40,251		1,337			6.500	2.957	MON	201	2,305	07/12/2004	02/01/2034
31404E-GV-2	FED NATL MTG ASSOC #766212			2	1	133,851	107.6560	137,509	127,729	131,858		1,457			6.500	5.256	MON	692	8,287	07/12/2004	03/01/2034
31404E-KR-6	FED NATL MTG ASSOC #766304			2	1	93,977	107.6560	88,853	82,534	86,891		827			6.500	4.138	MON	447	5,326	07/12/2004	03/01/2034
31404E-MV-5	FED NATL MTG ASSOC #766372			2	1	229,507	107.6560	227,180	211,024	211,185		(54)			6.500	6.468	MON	1,143	13,620	06/09/2005	03/01/2034
31404E-N6-9	FED NATL MTG ASSOC #766413			2	1	93,685	107.6560	97,220	90,306	93,004		1,023			6.500	5.285	MON	489	5,863	07/12/2004	03/01/2034
31404E-R7-3	FED NATL MTG ASSOC #766510			2	1	240,054	107.6560	202,023	187,656	195,097		1,046			6.500	4.855	MON	1,016	11,963	07/12/2004	03/01/2034
31404E-WX-0	FED NATL MTG ASSOC #766662			2	1	167,745	107.6560	150,477	139,776	144,814		1,044			6.500	5.043	MON	757	8,963	06/09/2005	03/01/2034
31404F-6Z-1	FED NATL MTG ASSOC #767788			2	1	30,635	106.6370	29,061	27,252	27,829		(103)			5.500	4.700	MON	125	1,489	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			2	1	131,445	105.3560	136,114	129,194	130,610		(335)			5.000	4.511	MON	538	6,323	11/05/2004	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436			2	1	128,984	107.0280	131,505	122,869	125,781		(841)			6.000	3.501	MON	614	7,230	11/04/2004	05/01/2014
31404G-X9-7	FED NATL MTG ASSOC #768504			2	1	59,167	107.8750	28,564	26,479	26,371		(62)			6.500	6.681	MON	143	1,560	07/12/2004	01/01/2034
31404G-2M-2	FED NATL MTG ASSOC #768580			2	1	26,547	107.6560	22,945	21,313	21,836		(236)			6.500	5.616	MON	115	1,363	02/09/2004	01/01/2034
31404G-4S-7	FED NATL MTG ASSOC #768633			2	1	210,990	108.1880	163,292	150,934	151,889		(303)			6.500	6.202	MON	818	9,497	07/12/2004	06/01/2032
31404H-L9-8	FED NATL MTG ASSOC #769052			2	1	234,013	105.3870	240,239	227,958	230,874		(1,977)			5.000	3.854	MON	950	11,290	03/30/2004	11/01/2017
31404H-NP-0	FED NATL MTG ASSOC #769098			2	1	37,209	107.6560	39,371	36,571	36,702		35			6.500	6.313	MON	198	2,374	07/12/2004	06/01/2034

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
31404J-T5-4	FED NATL MTG ASSOC #770172			2	1	138,914	107.6560	128,457	119,322	127,153		3,461			6.500	3.755	MON	646	7,680	07/12/2004	03/01/2034
31404J-YC-3	FED NATL MTG ASSOC #770307			2	1	9,001	107.6560	9,543	8,864	8,838		(12)			6.500	6.605	MON	48	575	07/12/2004	04/01/2034
31404K-FW-7	FED NATL MTG ASSOC #770681			2	1	220,334	105.2310	173,315	164,699	168,468		182			5.000	4.165	MON	686	8,075	08/11/2004	04/01/2019
31404K-PC-0	FED NATL MTG ASSOC #770919			2	1	11,024	107.6560	8,696	8,077	8,455		41			6.500	4.261	MON	44	512	07/12/2004	04/01/2034
31404K-SU-7	FED NATL MTG ASSOC #771031			2	1	318,454	102.9430	340,902	331,157	324,072		3,860			5.000	5.623	MON	1,380	16,420	05/07/2004	04/01/2034
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	1	9,728	106.6370	8,782	8,235	8,357		(16)			5.500	4.861	MON	38	448	02/10/2005	02/01/2019
31404L-AB-6	FED NATL MTG ASSOC #771402			2	1	133,345	108.2810	134,313	124,041	125,483		(4,407)			6.500	5.976	MON	672	8,048	02/09/2004	06/01/2032
31404N-NR-3	FED NATL MTG ASSOC #773600			2	1	48,453	107.6560	47,185	43,829	43,094		(293)			6.500	7.302	MON	237	2,821	07/12/2004	08/01/2034
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1	481,440	107.6560	481,380	447,145	455,641		(3,124)			6.500	5.769	MON	2,422	28,955	07/12/2004	04/01/2034
31404P-ZY-0	FED NATL MTG ASSOC #774859			2	1	2,054,155	102.9430	2,145,443	2,084,114	2,066,173		8,076			5.000	5.241	MON	8,684	102,898	08/12/2004	04/01/2034
31404P-2Z-3	FED NATL MTG ASSOC #774892			2	1	41,763	107.8750	42,664	39,549	41,166		374			6.500	4.690	MON	214	2,567	06/09/2005	04/01/2034
31404Q-WJ-4	FED NATL MTG ASSOC #775649			2	1	20,500	107.6560	17,453	16,212	16,990		84			6.500	4.743	MON	88	1,038	02/08/2005	05/01/2034
31404R-T2-3	FED NATL MTG ASSOC #776469			2	1	153,133	107.8750	143,884	133,381	131,929		(106)			6.500	6.987	MON	722	8,554	07/12/2004	03/01/2034
31404R-ZE-0	FED NATL MTG ASSOC #776641			2	1	14,616	107.6560	14,968	13,904	14,602		255			6.500	4.812	MON	75	903	06/09/2005	03/01/2034
31404S-AF-2	FED NATL MTG ASSOC #776806			2	1	846,579	102.9430	880,850	855,670	852,678		4,775			5.000	5.178	MON	3,565	42,197	08/12/2004	08/01/2034
31404U-TD-2	FED NATL MTG ASSOC #779148			2	1	130,831	102.1980	141,724	138,675	133,826		841			4.000	5.150	MON	462	5,391	05/07/2004	06/01/2019
31404U-ZU-7	FED NATL MTG ASSOC #779355			2	1	25,717	107.6560	26,204	24,340	24,896		(197)			6.500	5.524	MON	132	1,579	06/09/2005	06/01/2034
31404W-QP-4	FED NATL MTG ASSOC #780862			2	1	64,951	108.2810	57,526	53,127	53,340		41			6.500	6.303	MON	288	3,391	07/12/2004	06/01/2031
31404W-XQ-4	FED NATL MTG ASSOC #781087			2	1	73,771	107.6560	57,031	52,975	55,095		233			6.500	4.824	MON	287	3,346	06/09/2005	06/01/2034
31405C-M8-9	FED NATL MTG ASSOC #785283			2	1	115,674	107.6560	123,091	114,337	113,863		(28)			6.500	6.673	MON	619	7,423	07/12/2004	07/01/2034
31405C-NE-5	FED NATL MTG ASSOC #785289			2	1	6,652	107.6560	5,192	4,823	4,983		(10)			6.500	4.988	MON	26	305	06/09/2005	09/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			2	1	270,782	107.0750	276,196	257,945	268,772		1,472			6.000	4.201	MON	1,290	15,198	11/04/2004	07/01/2019
31405D-2H-9	FED NATL MTG ASSOC #786576			2	1	75,722	107.6560	59,477	55,247	57,294		221			6.500	5.019	MON	299	3,502	06/09/2005	07/01/2034
31405D-7D-3	FED NATL MTG ASSOC #786692			2	1	40,318	107.6560	37,279	34,627	35,743		391			6.500	5.093	MON	188	2,225	06/09/2005	08/01/2034
31405E-CU-7	FED NATL MTG ASSOC #786783			2	1	159,046	107.0750	164,466	153,598	157,553		(300)			6.000	4.808	MON	768	9,110	04/06/2005	08/01/2019
31405E-UD-5	FED NATL MTG ASSOC #787280			2	1	122,969	107.6560	128,781	119,622	118,375		(39)			6.500	6.868	MON	648	7,751	07/12/2004	07/01/2034
31405E-4F-9	FED NATL MTG ASSOC #787522			2	1	329,870	107.6560	304,943	283,256	294,883		1,416			6.500	5.142	MON	1,534	18,270	02/08/2005	09/01/2034
31405E-5P-6	FED NATL MTG ASSOC #787554			2	1	642,159	106.4060	630,248	592,304	603,341		(5,430)			6.000	5.358	MON	2,962	35,387	04/07/2005	02/01/2035
31405H-UE-6	FED NATL MTG ASSOC #789981			2	1	87,597	107.6560	89,641	83,266	86,350		388			6.500	4.725	MON	451	5,406	11/09/2004	08/01/2034
31405J-SM-7	FED NATL MTG ASSOC #790824			2	1	114,072	107.6560	116,765	108,461	113,364		1,389			6.500	4.625	MON	587	7,042	11/09/2004	09/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186			2	1	1,851,307	107.6560	1,982,900	1,841,881	1,845,408		(5,551)			6.500	6.410	MON	9,977	119,288	07/07/2006	08/01/2034
31405K-D5-7	FED NATL MTG ASSOC #791324			2	1	349,235	106.6560	313,111	293,570	298,203		(4,299)			6.000	5.299	MON	1,468	17,395	04/07/2005	09/01/2034
31405L-3W-7	FED NATL MTG ASSOC #792913			2	1	21,350	107.6560	4,403	4,090	4,309		80			6.500	4.413	MON	22	212	06/09/2005	10/01/2034
31405M-SS-7	FED NATL MTG ASSOC #793529			2	1	46,701	107.6560	41,423	38,477	39,803		104			6.500	5.089	MON	208	2,465	06/09/2005	08/01/2034
31405P-JN-1	FED NATL MTG ASSOC #795069			2	1	75,246	107.6560	46,447	43,144	43,740		(112)			6.500	5.871	MON	234	2,638	06/09/2005	10/01/2034
31405Q-ES-3	FED NATL MTG ASSOC #795845			2	1	178,191	107.6560	170,190	158,087	161,727		(1,532)			6.500	5.512	MON	856	10,201	06/09/2005	09/01/2034
31405U-DR-7	FED NATL MTG ASSOC #799412			2	1	26,251	105.2310	24,777	23,546	23,978		(89)			5.000	4.145	MON	98	1,170	08/11/2004	10/01/2019
31405V-JZ-1	FED NATL MTG ASSOC #800480			2	1	130,233	105.2310	134,699	128,003	129,508		(109)			5.000	4.533	MON	533	6,284	11/05/2004	11/01/2019
31405V-M3-8	FED NATL MTG ASSOC #800578			2	1	141,387	105.2310	146,235	138,966	140,084		(635)			5.000	4.489	MON	579	6,748	11/05/2004	10/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			2	1	40,036	105.2310	41,409	39,351	39,835		(31)			5.000	4.504	MON	164	164	11/05/2004	11/01/2019
31405Y-WC-1	FED NATL MTG ASSOC #803543			2	1	107,906	107.6560	111,413	103,489	105,083		(676)			6.500	6.038	MON	561	6,718	06/09/2005	11/01/2034
31406C-M6-2	FED NATL MTG ASSOC #805981			2	1	154,000	107.6560	157,594	146,386	152,316		1,182			6.500	4.781	MON	793	9,504	11/09/2004	11/01/2034
31406G-BS-7	FED NATL MTG ASSOC #809249			2	1	465,500	106.6560	380,346	356,609	364,611		(1,585)			6.000	5.115	MON	1,783	20,921	01/05/2005	01/01/2035
31406K-P3-8	FED NATL MTG ASSOC #812342			2	1	18,452	107.3750	19,137	17,823	18,355		195			6.500	5.364	MON	97	1,157	06/09/2005	03/01/2035
31406R-QZ-1	FED NATL MTG ASSOC #817772			2	1	720,833	109.7220	773,566	705,025	713,206		(3,916)			7.000	6.392	MON	4,113	48,293	07/07/2006	07/01/2036
31406R-TW-5	FED NATL MTG ASSOC #817865			2	1	608,613	104.8870	615,794	587,101	606,423		(2,190)			5.000	3.695	MON	2,446	14,481	05/20/2009	12/01/2021
31406S-TE-3	FED NATL MTG ASSOC #818749	C		2	1	1,077,544	107.6560	1,154,138	1,072,058	1,075,457		(1,793)			6.500	6.370	MON	5,807	68,798	07/07/2006	02/01/2035
31406S-3A-9	FED NATL MTG ASSOC #818993			2	1	10,219	107.3750	10,380	9,667	10,131		133			6.500	4.292	MON	52	627	06/09/2005	03/01/2035
31406U-B4-9	FED NATL MTG ASSOC #820059			2	1	161,621	107.3750	84,262	78,475	80,181		(856)			6.500	5.512	MON	425	4,681	06/09/2005	04/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402			2	1	8,388	109.7320	9,003	8,204	8,348		(22)			7.000	6.222	MON	48	570	07/07/2006	06/01/2035
31406W-VN-1	FED NATL MTG ASSOC #822421			2	1	3,423,126	105.0420	3,546,665	3,376,436	3,406,757		(2,327)			5.500	5.151	MON	15,475	15,475	06/03/2005	05/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860	C		2	1	1,418,362	105.0420	1,463,572	1,393,325	1,408,973		(1,608)			5.500	5.049	MON	6,386	6,386	06/03/2005	05/01/2035
31406Y-KK-5	FED NATL MTG ASSOC #823898			2	1	506,451	106.4060	478,799	449,973	459,059		(3,446)			6.000	5.153	MON	2,250	26,963	04/07/2005	05/01/2035
31407A-FU-0	FED NATL MTG ASSOC #824679			2	1	35,783	107.3750	35,141	32,727	34,071		747			6.500	5.007	MON	177	2,115	06/09/2005	05/01/2035
31407A-2K-6	FED NATL MTG ASSOC #825278			2	1	59,838	102.8180	53,983	52,504	51,853		302			5.000	5.398	MON	219	2,591	04/05/2005	07/01/2035
31407C-XD-4	FED NATL MTG ASSOC #826976			2	1	378,572	106.4060	304,078	285,771	291,715		(645)			6.000	5.052	MON	1,429	16,730	04/07/2005	06/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
31407C-XQ-5	FED NATL MTG ASSOC #826987			2	1	91,554	107.8750	44,338	41,101	42,609		419			6.500	5.291	MON	223	2,412	06/09/2005	06/01/2035
31407D-6B-6	FED NATL MTG ASSOC #828066			2	1	67,698	107.3750	67,606	62,962	64,875		(117)			6.500	5.205	MON	341	4,080	06/09/2005	06/01/2035
31407E-AD-5	FED NATL MTG ASSOC #828104			2	1	170,532	106.4060	143,775	135,119	139,486		241			6.000	4.697	MON	676	7,958	04/07/2005	07/01/2035
31407F-RQ-5	FED NATL MTG ASSOC #829495			2	1	20,523	105.1060	15,409	14,661	14,943		(35)			5.000	4.195	MON	61	711	04/14/2005	07/01/2020
31407H-L5-3	FED NATL MTG ASSOC #831148			2	1	287,363	106.4060	255,281	239,912	243,985		(2,379)			6.000	5.486	MON	1,200	14,206	04/07/2005	12/01/2035
31407J-PL-0	FED NATL MTG ASSOC #832127			2	1	75,160	107.3750	77,968	72,613	73,482		(498)			6.500	5.937	MON	393	4,715	06/09/2005	07/01/2035
31407J-TW-2	FED NATL MTG ASSOC #832265	C		2	1	572,412	107.3750	599,568	558,387	565,413		(6,704)			6.500	5.898	MON	3,025	36,049	10/24/2007	08/01/2035
31407J-XC-1	FED NATL MTG ASSOC #832375			2	1	403,918	105.1060	409,536	389,641	403,004		(913)			5.000	3.631	MON	1,624	9,578	05/20/2009	08/01/2020
31407L-DD-6	FED NATL MTG ASSOC #833600			2	1	392,033	107.3750	410,632	382,428	389,128		(2,623)			6.500	5.881	MON	2,071	24,647	10/24/2007	11/01/2035
31407L-DV-6	FED NATL MTG ASSOC #833616			2	1		104.6690								7.000	0.000	MON	5,360		07/07/2006	01/01/2036
31407M-TX-3	FED NATL MTG ASSOC #834966			2	1	139,054	109.7320	149,240	136,005	138,227		(519)			7.000	6.307	MON	793	9,388	07/07/2006	07/01/2035
31407M-4L-6	FED NATL MTG ASSOC #835227			2	1	33,199	105.1060	26,115	24,846	25,243		(141)			5.000	4.337	MON	104	1,213	04/14/2005	08/01/2020
31407P-JZ-2	FED NATL MTG ASSOC #836480			2	1	329,747	106.4060	300,421	282,334	286,943		(1,869)			6.000	5.421	MON	1,412	16,745	04/07/2005	10/01/2035
31407P-5C-8	FED NATL MTG ASSOC #837043			2	1	799,558	105.1060	761,342	724,356	730,703		(9,396)			5.000	4.599	MON	3,018	36,013	04/14/2005	10/01/2020
31407Q-C6-1	FED NATL MTG ASSOC #837193			2	1	120,503	105.1060	132,100	125,683	122,679		1,360			5.000	6.147	MON	524	6,073	06/28/2006	02/01/2021
31407R-QM-9	FED NATL MTG ASSOC #838460			2	1	1,363,438	106.4060	1,267,251	1,190,956	1,217,090		(13,885)			6.000	5.301	MON	5,955	70,841	04/07/2005	09/01/2035
31407S-JP-8	FED NATL MTG ASSOC #839170			2	1	19,405	106.4060	15,758	14,809	15,099		(122)			6.000	5.266	MON	74	869	04/07/2005	11/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327			2	1	7,342	109.7320	7,880	7,181	7,370		50			7.000	6.050	MON	42	502	07/07/2006	10/01/2035
31407V-CM-5	FED NATL MTG ASSOC #841676			2	1	24,843	105.1060	22,426	21,337	21,725		(74)			5.000	4.386	MON	89	1,055	04/14/2005	09/01/2020
31407V-TY-1	FED NATL MTG ASSOC #842167			2	1	20,620	105.1060	16,895	16,074	16,342		(82)			5.000	4.354	MON	67	787	04/14/2005	10/01/2020
31407V-X6-7	FED NATL MTG ASSOC #842301			2	1	253,846	107.3750	271,179	252,554	254,036		314			6.500	6.232	MON	1,368	16,398	07/07/2006	09/01/2035
31407W-4N-0	FED NATL MTG ASSOC #843329			2	1	156,635	102.8180	173,112	168,368	160,127		2,524			5.000	6.568	MON	702	8,214	06/28/2006	10/01/2035
31407Y-VU-0	FED NATL MTG ASSOC #844927			2	1	163,542	105.0420	142,294	135,465	135,983		(386)			5.500	5.349	MON	621	7,328	04/07/2005	12/01/2035
31407Y-4K-2	FED NATL MTG ASSOC #845126			2	1	35,150	105.1060	25,963	24,701	25,105		(135)			5.000	4.311	MON	103	1,198	04/14/2005	12/01/2020
31407Y-4R-7	FED NATL MTG ASSOC #845132			2	1	100,218	105.1060	80,684	76,764	78,070		(365)			5.000	4.307	MON	320	3,758	04/14/2005	12/01/2020
31408A-J9-2	FED NATL MTG ASSOC #845488			2	1	229,959	104.8870	232,672	221,831	229,963		4			5.000	3.463	MON	924	5,406	05/20/2009	06/01/2021
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	286,916	109.7320	307,933	280,624	284,691		(1,160)			7.000	6.316	MON	1,637	20,999	07/07/2006	12/01/2035
31408C-PH-3	FED NATL MTG ASSOC #847424			2	1	51,206	105.1060	39,785	37,852	38,419		(256)			5.000	4.350	MON	158	1,844	04/14/2005	11/01/2020
31408D-4G-6	FED NATL MTG ASSOC #848723			2	1	42,386	109.7320	45,491	41,456	42,571		343			7.000	5.774	MON	242	2,833	07/07/2006	01/01/2036
31408E-5T-5	FED NATL MTG ASSOC #849658			2	1	3,778,472	107.3750	4,020,386	3,744,248	3,759,508		(17,821)			6.500	6.320	MON	20,281	260,926	07/20/2007	11/01/2035
31408F-QB-8	FED NATL MTG ASSOC #850150			2	1	35,554	105.1060	29,295	27,872	28,282		(197)			5.000	4.400	MON	116	1,366	04/14/2005	12/01/2020
31408F-3K-3	FED NATL MTG ASSOC #850502			2	1	180,055	105.1060	139,032	132,278	134,488		(671)			5.000	4.363	MON	551	6,448	04/14/2005	12/01/2020
31408G-TN-7	FED NATL MTG ASSOC #851157			2	1	840,061	107.3130	879,402	819,478	826,938		(11,775)			6.500	6.034	MON	4,439	52,761	10/24/2007	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	172,987	107.3130	184,685	172,100	172,703		(133)			6.500	6.332	MON	932	11,146	07/07/2006	04/01/2036
31408X-C4-0	FED NATL MTG ASSOC #863291			2	1	243,720	105.2310	97,213	92,381	94,228		(161)			5.000	4.251	MON	385	4,018	04/14/2005	11/01/2020
31409A-HN-2	FED NATL MTG ASSOC #865237			2	1	37,486	107.3130	40,020	37,293	37,432		(26)			6.500	6.345	MON	202	2,401	07/07/2006	02/01/2036
31409A-LW-7	FED NATL MTG ASSOC #865341			2	1	102,329	105.1060	112,177	106,727	104,155		1,114			5.000	6.069	MON	445	5,146	06/28/2006	02/01/2021
31409A-Q2-8	FED NATL MTG ASSOC #865473			2	1	212,191	107.3130	226,539	211,102	212,059		34			6.500	6.325	MON	1,143	13,304	07/07/2006	02/01/2036
31409C-W7-6	FED NATL MTG ASSOC #867470			2	1	406,182	102.7550	448,638	436,609	417,954		8,416			5.000	6.439	MON	1,819	21,354	06/28/2006	06/01/2036
31409C-5N-1	FED NATL MTG ASSOC #867653			2	1	131,000	106.2190	140,964	132,711	131,639		425			6.000	6.328	MON	664	7,803	07/19/2006	05/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876			2	1	87,781	107.3130	93,717	87,331	87,668		(37)			6.500	6.289	MON	473	5,588	07/07/2006	04/01/2036
31409F-GJ-1	FED NATL MTG ASSOC #869701			2	1	228,090	104.8700	250,305	238,681	232,100		2,930			5.500	6.537	MON	1,094	12,841	06/28/2006	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			2	1	487,719	107.3130	520,699	485,217	486,931		(362)			6.500	6.331	MON	2,628	30,753	07/07/2006	04/01/2036
31409G-XH-4	FED NATL MTG ASSOC #871080			2	1	332,009	104.8870	335,927	320,274	333,736		1,726			5.000	3.221	MON	1,334	7,671	05/20/2009	11/01/2021
31409G-YG-5	FED NATL MTG ASSOC #871111			2	1	3,384,183	107.3130	3,598,756	3,353,529	3,373,392		(7,368)			6.500	6.249	MON	18,165	233,444	07/20/2007	12/01/2036
31409G-YG-5	FED NATL MTG ASSOC #871111	C		2	1	65,746	107.3130	69,915	65,151	65,536		(143)			6.500	6.249	MON	353	4,535	07/20/2007	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417			2	1	56,086	109.7220	60,188	54,856	55,902		64			7.000	6.105	MON	320	3,783	07/07/2006	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103			2	1	865,673	102.7550	869,353	846,042	865,796		123			5.000	4.260	MON	3,525	27,645	03/13/2009	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			2	1	31,969	107.3750	34,150	31,805	31,925		(18)			6.500	6.356	MON	172	2,020	07/07/2006	02/01/2036
31409V-GJ-6	FED NATL MTG ASSOC #879601			2	1	225,793	104.8870	228,216	217,582	226,435		642			5.000	3.451	MON	907	7,028	04/02/2009	03/01/2021
31409V-2C-6	FED NATL MTG ASSOC #880171			2	1	92,330	106.2190	99,353	93,536	92,897		445			6.000	6.293	MON	468	5,555	07/19/2006	02/01/2036
31409X-NG-0	FED NATL MTG ASSOC #881591			2	1	14,083	106.2190	15,154	14,266	14,126		19			6.000	6.433	MON	71	815	07/19/2006	06/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766			2	1	458,015	107.3130	479,464	446,793	452,269		(5,012)			6.500	5.949	MON	2,420	28,866	10/24/2007	04/01/2036
31409Y-A9-8	FED NATL MTG ASSOC #882132			2	1	238,067	104.8700	261,254	249,122	239,004		(423)			5.500	6.556	MON	1,142	13,308	06/28/2006	07/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			2	1	76,170	109.7220	81,743	74,500	76,352		518			7.000	5.879	MON	435	5,173	07/07/2006	04/01/2036
31410A-EC-6	FED NATL MTG ASSOC #883131			2	1	36,609	105.1060	37,118	35,315	36,457		(152)			5.000	3.577	MON	147	874	05/20/2009	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
31410B-ED-2	FED NATL MTG ASSOC #884032			2	1	1,737,405	107.3130	1,847,565	1,721,668	1,732,271		(4,010)			6.500	6.254	MON	9,326	109,844	07/20/2007	05/01/2036
31410B-ED-2	FED NATL MTG ASSOC #884032	C		2	1	1,500,749	107.3130	1,595,904	1,487,156	1,496,314		(3,463)			6.500	6.254	MON	8,055	94,882	07/20/2007	05/01/2036
31410B-EK-6	FED NATL MTG ASSOC #884038			2	1	798,133	109.7220	856,520	780,630	793,490		(1,120)			7.000	6.292	MON	4,554	51,915	07/07/2006	05/01/2036
31410C-RF-1	FED NATL MTG ASSOC #885286	C		2	1	3,109,353	107.3130	3,306,501	3,081,189	3,098,055		(9,288)			6.500	6.241	MON	16,690	196,338	07/20/2007	06/01/2036
31410C-X3-1	FED NATL MTG ASSOC #885498			2	1	322,562	104.8870	326,369	311,161	325,229		2,667			5.000	3.216	MON	1,297	7,353	05/20/2009	06/01/2021
31410C-5R-9	FED NATL MTG ASSOC #885656			2	1	2,303,008	107.3130	2,443,620	2,277,107	2,297,571		(3,055)			6.500	6.096	MON	12,334	143,838	10/24/2007	10/01/2036
31410C-5R-9	FED NATL MTG ASSOC #885656	C		2	1	656,062	107.3130	697,660	650,120	654,707		(765)			6.500	6.181	MON	3,521	41,066	07/20/2007	10/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739			2	1	198,498	107.3130	207,794	193,635	197,125		(974)			6.500	5.749	MON	1,049	12,202	10/24/2007	06/01/2036
31410D-FT-2	FED NATL MTG ASSOC #885878			2	1	88,725	107.3130	92,880	86,551	89,430		883			6.500	4.597	MON	469	4,815	10/24/2007	06/01/2036
31410E-LD-8	FED NATL MTG ASSOC #886924			2	1		102.8980								6.500	0.000	MON	4,817		10/24/2007	09/01/2036
31410E-N2-0	FED NATL MTG ASSOC #887009			2	1	104,077	107.3130	108,951	101,527	102,800		(1,067)			6.500	5.916	MON	550	6,589	10/24/2007	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280			2	1	163,329	109.7220	175,277	159,747	162,716		269			7.000	6.023	MON	932	10,911	07/07/2006	07/01/2036
31410E-6R-4	FED NATL MTG ASSOC #887480			2	1	137,816	107.3130	144,270	134,439	136,488		(919)			6.500	5.617	MON	728	8,277	10/24/2007	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494			2	1	292,498	107.3130	306,196	285,331	288,409		(3,434)			6.500	5.973	MON	1,546	18,484	10/24/2007	07/01/2036
31410G-CK-7	FED NATL MTG ASSOC #888474			2	1	3,090,301	107.3130	3,286,241	3,062,310	3,081,280		(7,210)			6.500	6.239	MON	16,588	195,053	07/20/2007	11/01/2036
31410G-EH-2	FED NATL MTG ASSOC #888536			2	1	389,227	104.6690	392,999	375,470	389,068		(159)			5.000	3.572	MON	1,564	9,150	05/20/2009	07/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815			2	1	203,408	103.1680	202,450	196,234	203,296		(113)			4.500	3.230	MON	736	736	11/04/2009	11/01/2022
31410G-5Q-2	FED NATL MTG ASSOC #889255			2	1	1,341,509	104.6690	1,354,508	1,294,092	1,342,481		972			5.000	3.539	MON	5,392	31,415	05/20/2009	03/01/2023
31410K-KL-7	FED NATL MTG ASSOC #889599			2	1	244,318	104.8870	247,201	235,682	244,262		(56)			5.000	3.564	MON	982	5,744	05/20/2009	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709			2	1	54,512	109.7220	58,500	53,317	55,085		867			7.000	5.821	MON	311	3,706	07/07/2006	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379	C		2	1	522,340	107.3130	546,802	509,542	519,397		(1,891)			6.500	5.817	MON	2,760	32,346	10/24/2007	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537			2	1	257,000	107.3130	269,036	250,703	255,208		(1,163)			6.500	5.754	MON	1,358	15,998	10/24/2007	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303			2	1	131,681	107.3130	137,848	128,455	131,395		8			6.500	5.686	MON	696	8,204	10/24/2007	08/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303	C		2	1	273,658	107.3130	286,474	266,953	273,062		17			6.500	5.686	MON	1,446	17,050	10/24/2007	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147			2	1	194,576	107.3130	203,688	189,808	193,556		(506)			6.500	5.631	MON	1,028	12,150	10/24/2007	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683			2	1	246,372	107.3130	257,910	240,336	244,429		(1,082)			6.500	5.704	MON	1,302	15,276	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1	50,203	109.7220	53,876	49,102	50,427		457			7.000	5.845	MON	286	3,352	07/07/2006	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669			2	1	267,812	107.3130	284,848	265,438	267,116		(437)			6.500	6.245	MON	1,438	16,933	06/26/2007	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			2	1	282,977	107.3130	296,229	276,043	280,567		(1,839)			6.500	5.761	MON	1,495	17,605	10/24/2007	08/01/2036
31410T-A8-8	FED NATL MTG ASSOC #896531			2	1	8,545,045	107.3130	9,086,138	8,466,989	8,509,148		(28,682)			6.500	6.272	MON	45,863	540,164	07/20/2007	08/01/2036
31410T-A8-8	FED NATL MTG ASSOC #896531	C		2	1	93,376	107.3130	99,289	92,523	92,984		(313)			6.500	6.272	MON	501	5,903	07/20/2007	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539			2	1	599,523	107.3130	627,600	584,834	596,657		(1,398)			6.500	5.609	MON	3,168	37,090	10/24/2007	09/01/2036
31410U-EU-2	FED NATL MTG ASSOC #897547			2	1	31,650	104.6690	31,923	30,499	32,370		720			5.000	2.552	MON	127	931	04/02/2009	01/01/2022
31410V-ZG-8	FED NATL MTG ASSOC #899043			2	1	740,557	103.1050	744,277	721,862	740,364		(193)			4.500	3.530	MON	2,707	21,063	03/23/2009	02/01/2022
31410V-ZH-6	FED NATL MTG ASSOC #899044			2	1	1,192,686	104.6690	1,202,974	1,149,317	1,194,980		2,294			5.000	3.414	MON	4,789	37,093	04/02/2009	02/01/2022
31410W-AC-2	FED NATL MTG ASSOC #899203			2	1	3,114,583	107.3130	3,312,062	3,086,372	3,106,416		(5,371)			6.500	6.244	MON	16,718	195,149	07/20/2007	10/01/2036
31410W-EC-8	FED NATL MTG ASSOC #899331			2	1	1,502,207	103.1050	1,509,752	1,464,285	1,508,819		6,611			4.500	3.433	MON	5,491	42,346	03/23/2009	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	1,972,909	104.6690	1,992,026	1,903,175	1,969,376		(3,533)			5.000	3.606	MON	7,930	46,691	05/20/2009	04/01/2022
31410W-JM-1	FED NATL MTG ASSOC #899468			2	1	574,334	104.6690	579,288	553,450	577,148		2,814			5.000	3.360	MON	2,306	17,763	04/02/2009	06/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744			2	1	621,795	102.7400	683,754	665,522	632,380		6,878			5.000	6.560	MON	2,773	32,681	06/26/2007	07/01/2037
31410W-S9-0	FED NATL MTG ASSOC #899744	C		2	1	547,285	102.7400	601,820	585,772	556,552		6,003			5.000	6.563	MON	2,441	28,765	06/26/2007	07/01/2037
31410W-UP-1	FED NATL MTG ASSOC #899790			2	1	1,772,602	104.6690	1,789,778	1,709,948	1,767,347		(5,254)			5.000	3.545	MON	7,125	41,880	05/20/2009	07/01/2022
31410W-XN-3	FED NATL MTG ASSOC #899885			2	1	662,830	104.7920	687,288	655,862	664,227		1,537			5.500	5.050	MON	3,006	34,589	09/09/2008	11/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044			2	1	414,690	107.3130	434,110	404,529	410,293		(3,301)			6.500	5.871	MON	2,191	25,058	10/24/2007	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661			2	1	281,394	107.3130	294,572	274,499	279,197		(1,566)			6.500	5.715	MON	1,487	17,518	10/24/2007	09/01/2036
31410X-2T-2	FED NATL MTG ASSOC #900886			2	1	361,145	104.8870	365,406	348,380	361,817		673			5.000	3.432	MON	1,452	8,392	05/20/2009	01/01/2022
31410X-5X-0	FED NATL MTG ASSOC #900962			2	1	9,175	107.3130	9,605	8,951	9,239		88			6.500	4.956	MON	48	581	10/24/2007	09/01/2036
31410Y-R6-3	FED NATL MTG ASSOC #901509			2	1	31,997	104.8870	32,340	30,834	32,352		355			5.000	3.031	MON	128	963	04/02/2009	12/01/2021
31411A-DF-9	FED NATL MTG ASSOC #902002			2	1	619,491	107.3130	648,503	604,313	612,461		(5,162)			6.500	5.858	MON	3,273	38,407	10/24/2007	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	556,874	107.3130	582,953	543,230	549,131		(6,499)			6.500	6.003	MON	2,942	34,909	10/24/2007	09/01/2036
31411B-DA-8	FED NATL MTG ASSOC #902897			2	1	607,670	104.8870	614,841	586,192	606,067		(1,603)			5.000	3.668	MON	2,442	14,431	05/20/2009	12/01/2021
31411B-EB-5	FED NATL MTG ASSOC #902930	C		2	1	3,249,464	107.3130	3,451,581	3,216,383	3,236,390		(9,525)			6.500	6.182	MON	17,422	203,866	10/24/2007	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1	617,849	107.3130	646,784	602,711	607,925		(8,415)			6.500	6.130	MON	3,265	39,141	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	85,700	107.3130	89,713	83,600	85,696		240			6.500	5.438	MON	453	5,055	10/24/2007	10/01/2036
31411C-MV-0	FED NATL MTG ASSOC #904072			2	1		102.8980								6.500	0.000	MON	20,527		07/20/2007	11/01/2036
31411D-B4-0	FED NATL MTG ASSOC #904659			2	1	334,580	104.8870	338,529	322,755	334,184		(396)			5.000	3.695	MON	1,345	7,910	05/20/2009	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
31411D-T4-1	FED NATL MTG ASSOC #905171			2	1	663,831	107.3130	694,919	647,566	653,572		(8,638)			6.500	6.005	MON	3,508	41,797	10/24/2007	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921	C		2	1	518,504	107.3130	542,786	505,800	512,224		(4,630)			6.500	5.951	MON	2,740	32,576	10/24/2007	12/01/2036
31411E-ZR-1	FED NATL MTG ASSOC #906252			2	1	345,408	104.8870	349,484	333,200	344,379		(1,030)			5.000	3.617	MON	1,388	8,185	05/20/2009	01/01/2022
31411E-3M-7	FED NATL MTG ASSOC #906304			2	1	23,707	104.8870	23,962	22,845	23,692		(15)			5.000	3.529	MON	95	740	04/02/2009	01/01/2022
31411F-6K-5	FED NATL MTG ASSOC #907274			2	1	670,154	107.3130	701,538	653,734	666,070		(1,951)			6.500	5.675	MON	3,541	42,126	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	37,623	107.3130	40,016	37,290	37,529		(50)			6.500	6.250	MON	19,746	2,389	06/26/2007	02/01/2037
31411H-Y5-3	FED NATL MTG ASSOC #908932	C		2	1	3,112,268	107.3130	3,309,601	3,084,078	3,102,487		(6,467)			6.500	6.235	MON	16,705	194,249	07/20/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			2	1	1,486,921	104.6690	1,501,330	1,434,365	1,481,480		(5,441)			5.000	3.694	MON	5,977	35,380	05/20/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756			2	1	646,454	107.3130	676,729	630,615	642,817		(955)			6.500	5.641	MON	3,416	40,069	10/24/2007	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166			2	1	46,647	107.3130	48,832	45,504	46,261		(237)			6.500	5.723	MON	246	2,902	10/24/2007	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214			2	1	1,336,750	107.2030	1,397,926	1,303,997	1,325,316		(6,757)			6.500	5.673	MON	7,063	82,897	10/24/2007	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393			2	1	101,840	107.2030	106,501	99,345	101,232		(252)			6.500	5.614	MON	538	6,252	10/24/2007	03/01/2037
31411L-ED-9	FED NATL MTG ASSOC #911032			2	1	323,468	104.6690	326,602	312,035	324,237		769			5.000	3.439	MON	1,300	7,578	05/20/2009	07/01/2022
31411L-FG-1	FED NATL MTG ASSOC #911067			2	1	890,676	104.6690	898,359	858,289	885,197		(5,479)			5.000	3.922	MON	3,576	28,492	04/02/2009	11/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391			2	1	940,549	102.7400	944,403	919,220	939,326		(1,223)			5.000	4.382	MON	3,830	30,298	03/13/2009	03/01/2037
31411N-WR-4	FED NATL MTG ASSOC #912456			2	1	6,543,107	107.3130	6,957,433	6,483,339	6,525,051		(11,387)			6.500	6.255	MON	35,118	449,619	07/20/2007	03/01/2037
31411N-WR-4	FED NATL MTG ASSOC #912456	C		2	1	2,338,498	107.3130	2,486,577	2,317,137	2,332,045		(4,070)			6.500	6.255	MON	12,551	160,693	07/20/2007	03/01/2037
31411N-ZU-4	FED NATL MTG ASSOC #912555			2	1	480,198	104.6690	484,340	462,737	481,338		1,140			5.000	3.429	MON	1,928	14,922	04/02/2009	02/01/2022
31411R-AD-0	FED NATL MTG ASSOC #912704			2	1	1,157,071	102.7400	1,161,812	1,130,832	1,159,221		2,150			5.000	4.201	MON	4,712	36,851	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			2	1	1,378,189	104.6690	1,391,544	1,329,477	1,372,629		(5,561)			5.000	3.677	MON	5,539	32,816	05/20/2009	03/01/2022
31411U-BJ-9	FED NATL MTG ASSOC #914541			2	1	296,931	104.6690	299,808	286,436	297,457		526			5.000	3.434	MON	1,193	6,920	05/20/2009	04/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			2	1	1,384,445	104.6690	1,397,860	1,335,511	1,394,608		10,164			5.000	3.266	MON	5,565	31,352	05/20/2009	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084			2	1	2,216,921	107.2030	2,354,770	2,196,550	2,213,500		(702)			6.500	6.113	MON	11,898	140,971	10/24/2007	04/01/2037
31411U-UH-2	FED NATL MTG ASSOC #915084	C		2	1	651,371	107.2030	691,965	645,471	650,410		(170)			6.500	6.116	MON	3,496	41,425	07/20/2007	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257			2	1	1,157,918	102.7400	1,162,663	1,131,660	1,158,117		199			5.000	4.254	MON	4,715	36,989	03/13/2009	05/01/2037
31411V-P2-9	FED NATL MTG ASSOC #915841			2	1	301,145	104.8870	304,699	290,501	302,123		978			5.000	3.258	MON	1,210	7,003	05/20/2009	03/01/2022
31411W-BT-3	FED NATL MTG ASSOC #916350			2	1	112,995	107.2030	118,166	110,227	113,140		572			6.500	5.629	MON	597	6,876	10/24/2007	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	2,058,743	104.6690	2,078,693	1,985,976	2,052,110		(6,634)			5.000	3.588	MON	8,275	48,694	05/20/2009	04/01/2022
31411X-MF-9	FED NATL MTG ASSOC #917558			2	1	205,982	107.2030	215,408	200,935	205,910		618			6.500	5.324	MON	1,088	12,883	10/24/2007	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	1,205,812	107.2030	1,280,860	1,194,797	1,204,750		1,445			6.500	6.113	MON	6,472	75,380	07/20/2007	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002			2	1	1,491,144	102.7400	1,497,254	1,457,329	1,490,827		(316)			5.000	4.279	MON	6,072	47,679	03/13/2009	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	2,333,575	104.6690	2,355,365	2,250,308	2,342,401		8,826			5.000	3.406	MON	9,376	59,959	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			2	1	1,322,206	104.6690	1,335,018	1,275,472	1,323,650		1,445			5.000	3.459	MON	5,314	30,864	05/20/2009	05/01/2022
31411Y-SB-0	FED NATL MTG ASSOC #918614			2	1	273,416	104.6690	275,775	263,474	274,474		1,058			5.000	3.353	MON	1,098	8,371	04/02/2009	06/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664			2	1	637,964	107.2030	667,160	622,333	632,518		(2,945)			6.500	5.676	MON	3,371	39,639	10/24/2007	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898			2	1	16,621	103.1050	16,705	16,202	16,603		(19)			4.500	3.544	MON	61	474	03/23/2009	04/01/2022
31411Y-3G-6	FED NATL MTG ASSOC #918899			2	1	872,583	104.6690	880,109	840,854	873,358		775			5.000	3.497	MON	3,504	27,095	04/02/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	1,616,535	104.6690	1,632,199	1,559,398	1,614,988		(1,548)			5.000	3.583	MON	6,497	38,107	05/20/2009	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039			2	1	188,131	107.2030	199,895	186,463	187,575		(302)			6.500	6.214	MON	1,010	11,801	06/26/2007	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156	C		2	1	791,295	107.2030	827,508	771,907	784,918		(3,381)			6.500	5.860	MON	4,181	53,845	10/24/2007	04/01/2037
31412A-UV-4	FED NATL MTG ASSOC #919596			2	1	525,474	104.6690	530,566	506,901	526,512		1,038			5.000	3.366	MON	2,112	12,230	05/20/2009	07/01/2022
31412A-VY-7	FED NATL MTG ASSOC #919631			2	1	350,644	104.6690	354,041	338,250	348,585		(2,059)			5.000	3.646	MON	1,409	8,420	05/20/2009	08/01/2022
31412A-V5-0	FED NATL MTG ASSOC #919636			2	1	376,341	104.6690	379,988	363,039	375,560		(781)			5.000	3.618	MON	1,513	8,954	05/20/2009	09/01/2022
31412A-V6-8	FED NATL MTG ASSOC #919637			2	1	773,984	104.7920	802,544	765,847	773,574		(262)			5.500	5.191	MON	3,510	41,170	09/09/2008	09/01/2037
31412B-KG-6	FED NATL MTG ASSOC #920195			2	1	299,869	104.8870	303,408	289,270	299,433		(437)			5.000	3.634	MON	1,205	7,058	05/20/2009	12/01/2021
31412D-2D-9	FED NATL MTG ASSOC #922472			2	1	445,842	107.2030	466,246	434,918	441,757		(2,525)			6.500	5.852	MON	2,356	30,349	10/24/2007	03/01/2037
31412D-3K-2	FED NATL MTG ASSOC #922502			2	1	877,139	107.2030	917,281	855,648	864,372		(9,447)			6.500	6.048	MON	4,635	55,568	10/24/2007	04/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776			2	1	93,752	107.3130	98,142	91,455	93,508		22			6.500	5.351	MON	495	5,631	10/24/2007	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772			2	1	83,713	107.3750	87,685	81,662	82,575		(1,091)			6.500	6.070	MON	442	5,219	10/24/2007	05/01/2037
31412F-JR-5	FED NATL MTG ASSOC #923772	C		2	1	576,792	107.3750	604,155	562,659	568,949		(7,519)			6.500	6.070	MON	3,048	35,958	10/24/2007	05/01/2037
31412G-LC-3	FED NATL MTG ASSOC #924723			2	1	693,300	104.6690	700,018	668,795	693,432		131			5.000	3.372	MON	2,787	16,337	05/20/2009	05/01/2022
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	520,120	107.2030	543,923	507,376	516,976		(1,248)			6.500	5.708	MON	2,748	32,245	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			2	1	520,499	107.2030	544,319	507,745	516,578		(1,881)			6.500	5.736	MON	2,750	32,499	10/24/2007	06/01/2037
31412L-SY-7	FED NATL MTG ASSOC #928535			2	1	1,501,987	104.6690	1,516,542	1,448,899	1,523,663		21,675			5.000	2.957	MON	6,037	33,852	05/20/2009	07/01/2022
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	1	158,356	107.2030	165,603	154,476	157,541		(136)			6.500	5.591	MON	837	9,599	10/24/2007	10/01/2037
31412M-XL-7	FED NATL MTG ASSOC #929583			2	1	414,413	104.6160	418,219	399,765	414,405		(8)			5.000	3.669	MON	1,666	9,799	05/20/2009	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 (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
31412N-CL-8	FED NATL MTG ASSOC #929875			2	1	6,482,583	103.0740	6,498,569	6,304,769	6,465,678		(16,905)			4.500	3.481	MON	23,643	140,010	05/20/2009	06/01/2023
31412N-FQ-4	FED NATL MTG ASSOC #929975			2	1	359,781	104.6160	363,085	347,065	360,217		435			5.000	3.600	MON	1,446	8,435	05/20/2009	09/01/2023
31412N-G4-2	FED NATL MTG ASSOC #930019			2	1	343,201	104.6160	346,353	331,071	344,025		823			5.000	3.366	MON	1,379	7,877	05/20/2009	10/01/2023
31412N-LF-1	FED NATL MTG ASSOC #930126			2	1	629,087	103.0740	632,055	613,206	630,198		1,111			4.500	3.524	MON	2,300	17,874	03/23/2009	11/01/2023
31412N-LG-9	FED NATL MTG ASSOC #930127			2	1	1,126,754	104.6160	1,137,102	1,086,929	1,128,050		1,296			5.000	3.559	MON	4,529	26,424	05/20/2009	11/01/2023
31412N-RS-7	FED NATL MTG ASSOC #930297			2	1	1,063,107	103.0740	1,065,729	1,033,947	1,060,723		(2,384)			4.500	3.584	MON	3,877	23,079	05/20/2009	12/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1	1,303,357	104.6160	1,313,940	1,255,964	1,309,940		6,583			5.000	3.444	MON	5,233	40,563	04/02/2009	01/01/2024
31412P-E4-9	FED NATL MTG ASSOC #930855			2	1	37,406	100.7300	37,113	36,845	37,395		(11)			4.000	3.610	MON	123	123	10/29/2009	04/01/2024
31412P-KR-1	FED NATL MTG ASSOC #931004			2	1	200,415	100.7300	198,848	197,407	200,358		(57)			4.000	3.610	MON	658	658	10/29/2009	04/01/2024
31412Q-BY-4	FED NATL MTG ASSOC #931655			2	1	1,086,066	100.7300	1,077,574	1,069,768	1,085,753		(313)			4.000	3.623	MON	3,566	3,566	10/29/2009	07/01/2024
31412Q-DY-2	FED NATL MTG ASSOC #931719			2	1	112,261	100.7300	111,383	110,576	112,228		(33)			4.000	3.627	MON	369	369	10/29/2009	08/01/2024
31412Q-EL-9	FED NATL MTG ASSOC #931739			2	1	89,011	100.7300	88,315	87,675	88,985		(26)			4.000	3.627	MON	292	292	10/29/2009	08/01/2024
31412S-RH-0	FED NATL MTG ASSOC #933488			2	1	509,950	104.6160	514,091	491,407	510,423		473			5.000	3.520	MON	2,048	16,005	04/02/2009	03/01/2023
31412S-Y3-3	FED NATL MTG ASSOC #933730			2	1	7,049,654	102.7340	7,078,153	6,889,789	7,057,678		8,024			5.000	4.316	MON	28,707	225,861	03/13/2009	04/01/2038
31412S-6X-8	FED NATL MTG ASSOC #933886			2	1	5,248,998	103.0740	5,261,942	5,105,021	5,242,940		(6,058)			4.500	3.563	MON	19,144	113,153	05/20/2009	04/01/2023
31412T-AQ-6	FED NATL MTG ASSOC #933915			2	1	592,249	103.0740	595,043	577,297	591,989		(259)			4.500	3.591	MON	2,165	17,020	03/23/2009	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329			2	1	872,706	102.7340	876,234	852,916	875,433		2,726			5.000	4.223	MON	3,554	27,819	03/13/2009	07/01/2038
31412T-UG-6	FED NATL MTG ASSOC #934483			2	1	543,373	104.6160	548,363	524,167	543,670		297			5.000	3.320	MON	2,184	12,616	05/20/2009	10/01/2023
31412T-UZ-4	FED NATL MTG ASSOC #934500			2	1	391,265	104.6160	394,858	377,435	391,983		718			5.000	3.441	MON	1,573	9,114	05/20/2009	10/01/2023
31412U-L8-1	FED NATL MTG ASSOC #935151			2	1	928,906	100.7300	921,643	914,967	928,641		(264)			4.000	3.614	MON	3,050	3,050	10/29/2009	04/01/2024
31412U-N2-2	FED NATL MTG ASSOC #935209			2	1	340,171	104.6060	343,262	328,147	340,293		123			5.000	3.729	MON	1,367	7,986	05/20/2009	04/01/2024
31412V-B6-4	FED NATL MTG ASSOC #935761			2	1	1,999,068	100.7300	1,983,437	1,969,070	1,998,479		(589)			4.000	3.640	MON	6,564	6,564	10/29/2009	11/01/2024
31412W-PY-6	FED NATL MTG ASSOC #937039			2	1	365,024	104.8870	369,331	352,122	364,087		(937)			5.000	3.713	MON	1,467	8,698	05/20/2009	04/01/2022
31412X-H8-0	FED NATL MTG ASSOC #937755			2	1	879,015	102.7400	882,617	859,082	878,847		(167)			5.000	4.223	MON	3,580	28,082	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	1,895,406	104.6690	1,913,772	1,828,412	1,896,953		1,547			5.000	3.547	MON	7,618	44,178	05/20/2009	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776			2	1	334,181	107.2030	349,474	325,993	332,963		92			6.500	5.426	MON	1,766	20,671	10/24/2007	06/01/2037
31412X-MT-8	FED NATL MTG ASSOC #937870			2	1	389,913	104.6690	393,691	376,131	389,964		51			5.000	3.542	MON	1,567	9,202	05/20/2009	07/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135			2	1	396,455	107.2030	414,599	386,742	394,559		(756)			6.500	5.766	MON	2,095	24,887	10/24/2007	07/01/2037
31412X-XV-1	FED NATL MTG ASSOC #938192			2	1	433,340	104.6690	437,539	418,023	433,122		(218)			5.000	3.508	MON	1,742	10,217	05/20/2009	07/01/2022
31412X-ZF-4	FED NATL MTG ASSOC #938242			2	1	779,035	103.1050	782,948	759,369	779,391		356			4.500	3.474	MON	2,848	22,220	03/23/2009	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	1,669,437	104.6690	1,685,614	1,610,430	1,676,209		6,771			5.000	3.381	MON	6,710	38,552	05/20/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602			2	1	42,563	103.1050	42,777	41,488	42,492		(71)			4.500	3.553	MON	156	1,210	03/23/2009	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1	164,026	107.2030	171,532	160,007	163,649		326			6.500	5.567	MON	867	10,156	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1	1,347,619	104.8870	1,363,521	1,299,987	1,344,195		(3,424)			5.000	3.597	MON	5,417	31,979	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	1	23,616	103.1050	23,735	23,020	23,530		(86)			4.500	3.684	MON	86	682	03/23/2009	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028			2	1	604,745	107.2030	642,383	599,221	603,201		(720)			6.500	6.243	MON	3,246	38,424	07/20/2007	07/01/2037
31413C-SV-2	FED NATL MTG ASSOC #941632			2	1	224,247	104.6690	226,181	216,093	225,684		1,436			5.000	3.280	MON	900	6,904	04/02/2009	06/01/2022
31413D-HK-6	FED NATL MTG ASSOC #942234			2	1	306,475	104.6690	309,119	295,331	307,662		1,187			5.000	3.208	MON	1,231	9,511	04/02/2009	07/01/2022
31413F-MX-7	FED NATL MTG ASSOC #944174			2	1	89,068	107.3130	93,239	86,886	87,501		(1,456)			6.500	6.128	MON	471	5,641	10/24/2007	06/01/2037
31413F-P8-9	FED NATL MTG ASSOC #944247			2	1	748,154	104.6690	755,404	721,710	744,418		(3,736)			5.000	3.770	MON	3,007	17,958	05/20/2009	06/01/2022
31413F-S6-0	FED NATL MTG ASSOC #944341			2	1	687,762	107.2030	719,237	670,910	682,610		(2,644)			6.500	5.711	MON	3,634	42,985	10/24/2007	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			2	1	1,201,767	107.2030	1,256,765	1,172,321	1,196,999		382			6.500	5.565	MON	6,350	73,717	10/24/2007	08/01/2037
31413K-GS-4	FED NATL MTG ASSOC #947609			2	1	670,948	104.6690	676,735	646,551	671,517		569			5.000	3.390	MON	2,694	20,623	04/02/2009	10/01/2022
31413M-HW-0	FED NATL MTG ASSOC #949445			2	1	815,782	104.6160	822,406	786,118	815,472		(310)			5.000	3.565	MON	3,275	25,727	04/02/2009	06/01/2023
31413S-S5-4	FED NATL MTG ASSOC #954240			2	1	481,638	104.6690	486,305	464,614	479,213		(2,426)			5.000	3.753	MON	1,936	11,573	05/20/2009	01/01/2023
31413T-U4-2	FED NATL MTG ASSOC #955203			2	1	516,216	104.6690	520,669	497,445	524,473		8,257			5.000	2.864	MON	2,073	15,566	04/02/2009	12/01/2022
31413T-3R-1	FED NATL MTG ASSOC #955408			2	1	514,532	104.6690	519,518	496,346	517,813		3,281			5.000	3.312	MON	2,068	11,838	05/20/2009	12/01/2022
31413U-P4-5	FED NATL MTG ASSOC #955943			2	1	376,603	104.6690	380,252	363,292	377,698		1,095			5.000	3.437	MON	1,514	8,754	05/20/2009	10/01/2022
31413U-VQ-9	FED NATL MTG ASSOC #956123			2	1	389,244	104.6690	393,016	375,486	388,908		(337)			5.000	3.546	MON	1,565	9,167	05/20/2009	10/01/2022
31414B-WY-2	FED NATL MTG ASSOC #961563			2	1	313,783	104.6160	316,331	302,373	315,586		1,802			5.000	3.268	MON	1,260	9,684	04/02/2009	02/01/2023
31414B-ZF-0	FED NATL MTG ASSOC #961642			2	1	355,077	104.6160	358,338	342,527	355,759		681			5.000	3.410	MON	1,427	8,302	05/20/2009	02/01/2023
31414B-6U-9	FED NATL MTG ASSOC #961783			2	1	5,795,947	103.0740	5,810,239	5,636,967	5,796,250		303			4.500	3.518	MON	21,139	124,048	05/20/2009	02/01/2023
31414C-AV-0	FED NATL MTG ASSOC #961820			2	1	297,281	102.7340	298,483	290,540	297,352		70			5.000	4.251	MON	1,211	9,521	03/13/2009	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366			2	1	49,405	103.0740	49,638	48,158	49,404		(1)			4.500	3.604	MON	181	1,417	03/23/2009	04/01/2023
31414D-FE-1	FED NATL MTG ASSOC #962865			2	1	4,314,873	102.7340	4,547,960	4,426,930	4,328,014		6,703			5.000	5.514	MON	18,446	219,367	04/25/2008	05/01/2038
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	21,920	103.0740	22,024	21,367	21,876		(44)			4.500	3.698	MON	80	634	03/23/2009	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
31414E-6F-6	FED NATL MTG ASSOC #964470			2	1	620,386	104.6160	626,084	598,458	620,908		522			5.000	3.534	MON	2,494	14,625	05/20/2009	08/01/2023
31414F-GL-9	FED NATL MTG ASSOC #964703			2	1	384,783	104.6160	388,316	371,182	386,004		1,222			5.000	3.506	MON	1,547	9,000	05/20/2009	08/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			2	1	75,268	102.7340	75,573	73,562	75,301		33			5.000	4.357	MON	307	2,417	03/13/2009	09/01/2038
31414F-5Q-0	FED NATL MTG ASSOC #965355			2	1	53,502	104.6160	53,936	51,556	53,461		(41)			5.000	3.468	MON	215	1,684	04/02/2009	10/01/2023
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1	1,440,407	104.6160	1,453,635	1,389,495	1,441,800		1,392			5.000	3.432	MON	5,790	33,737	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1	25,266	103.1050	25,393	24,628	25,177		(89)			4.500	3.754	MON	92	732	03/23/2009	09/01/2022
31414G-DY-2	FED NATL MTG ASSOC #965519			2	1	615,142	104.6690	620,829	593,138	618,040		2,898			5.000	3.420	MON	2,471	16,347	05/20/2009	01/01/2023
31414G-ES-4	FED NATL MTG ASSOC #965545			2	1	1,362,283	104.6160	1,374,794	1,314,132	1,361,383		(900)			5.000	3.601	MON	5,476	32,034	05/20/2009	01/01/2023
31414G-VM-8	FED NATL MTG ASSOC #966020			2	1	609,158	104.6690	615,061	587,627	606,830		(2,329)			5.000	3.680	MON	2,448	14,520	05/20/2009	02/01/2023
31414H-M4-6	FED NATL MTG ASSOC #966679			2	1	45,157	104.6160	45,524	43,515	45,198		41			5.000	3.392	MON	181	1,409	04/02/2009	02/01/2023
31414H-NE-3	FED NATL MTG ASSOC #966689			2	1	676,356	104.6160	682,567	652,450	675,870		(486)			5.000	3.608	MON	2,719	16,015	05/20/2009	06/01/2023
31414H-PK-7	FED NATL MTG ASSOC #966726			2	1	606,836	104.6690	612,071	584,770	608,854		2,017			5.000	3.371	MON	2,437	18,822	04/02/2009	12/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	1	1,361,943	104.6160	1,374,450	1,313,804	1,357,763		(4,180)			5.000	3.714	MON	5,474	32,426	05/20/2009	01/01/2023
31414J-H3-0	FED NATL MTG ASSOC #967450			2	1	548,047	104.6690	553,358	528,676	548,837		789			5.000	3.559	MON	2,203	12,818	05/20/2009	12/01/2022
31414J-NW-9	FED NATL MTG ASSOC #967605			2	1	516,434	104.6690	521,438	498,180	516,191		(243)			5.000	3.380	MON	2,076	12,072	05/20/2009	12/01/2022
31414J-SN-4	FED NATL MTG ASSOC #967725			2	1	1,685,337	104.6690	1,701,668	1,625,768	1,689,573		4,235			5.000	3.445	MON	6,774	39,040	05/20/2009	01/01/2023
31414J-UC-5	FED NATL MTG ASSOC #967779			2	1	260,924	104.6160	263,321	251,702	264,779		3,854			5.000	3.094	MON	1,049	5,894	05/20/2009	06/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			2	1	1,651,866	104.6160	1,667,036	1,593,480	1,647,220		(4,647)			5.000	3.576	MON	6,640	39,105	05/20/2009	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1	330,858	102.7340	332,195	323,355	330,448		(410)			5.000	4.278	MON	1,347	10,619	03/13/2009	02/01/2038
31414L-P4-4	FED NATL MTG ASSOC #969443			2	1	1,620,520	104.6690	1,635,840	1,562,876	1,627,245		6,725			5.000	3.226	MON	6,512	40,262	05/20/2009	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481			2	1	511,687	104.6690	516,645	493,601	513,764		2,077			5.000	3.363	MON	2,057	11,792	05/20/2009	01/01/2023
31414L-3Y-2	FED NATL MTG ASSOC #969815			2	1	1,316,476	103.0740	1,322,687	1,283,242	1,319,433		2,957			4.500	3.439	MON	4,812	37,271	03/23/2009	02/01/2023
31414M-B7-0	FED NATL MTG ASSOC #969962			2	1	5,234,459	106.0160	5,446,374	5,137,332	5,224,805		1,933			6.000	5.555	MON	25,687	306,208	04/25/2008	04/01/2038
31414M-D5-2	FED NATL MTG ASSOC #970024			2	1	267,380	104.6160	269,551	257,658	268,184		804			5.000	3.417	MON	1,074	8,307	04/02/2009	06/01/2023
31414N-GE-8	FED NATL MTG ASSOC #970997			2	1	58,390	104.6160	58,864	56,267	58,440		50			5.000	3.405	MON	234	1,832	04/02/2009	01/01/2024
31414N-UT-9	FED NATL MTG ASSOC #971394			2	1	95,499	104.6160	96,275	92,027	95,194		(305)			5.000	3.654	MON	383	3,032	04/02/2009	05/01/2023
31414N-VF-8	FED NATL MTG ASSOC #971414			2	1	314,223	104.6160	316,774	302,797	312,424		(1,798)			5.000	3.670	MON	1,262	9,995	04/02/2009	05/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595			2	1	434,195	102.7340	435,951	424,349	434,821		626			5.000	4.252	MON	1,768	13,849	03/13/2009	04/01/2038
31414Q-LX-3	FED NATL MTG ASSOC #972942			2	1	613,887	104.6160	619,524	592,188	614,981		1,094			5.000	3.493	MON	2,467	14,338	05/20/2009	02/01/2023
31414Q-RL-3	FED NATL MTG ASSOC #973091			2	1	1,306,123	102.7340	1,311,403	1,276,504	1,307,384		1,261			5.000	4.271	MON	5,319	41,740	03/13/2009	03/01/2038
31414Q-UR-6	FED NATL MTG ASSOC #973192			2	1	502,823	104.6160	507,441	485,051	503,942		1,119			5.000	3.243	MON	2,021	11,436	05/20/2009	03/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	3,489,323	103.0740	3,505,785	3,401,236	3,489,785		462			4.500	3.647	MON	12,755	100,267	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			2	1	1,894,093	104.6160	1,911,488	1,827,146	1,891,639		(2,454)			5.000	3.510	MON	7,613	44,782	05/20/2009	02/01/2023
31414S-JX-2	FED NATL MTG ASSOC #974678			2	1	3,204,630	103.0740	3,212,533	3,116,729	3,208,646		4,016			4.500	3.450	MON	11,688	67,767	05/20/2009	04/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	1,316,664	102.7340	1,321,986	1,286,806	1,317,399		735			5.000	4.304	MON	5,362	42,214	03/13/2009	04/01/2038
31414S-VL-4	FED NATL MTG ASSOC #975019			2	1	1,326,977	103.0740	1,330,249	1,290,579	1,325,357		(1,620)			4.500	3.449	MON	4,840	28,489	05/20/2009	04/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116			2	1	918,789	102.7340	922,504	897,954	918,419		(370)			5.000	4.331	MON	3,741	29,552	03/13/2009	05/01/2038
31414S-3Q-4	FED NATL MTG ASSOC #975207			2	1	679,059	104.6690	684,916	654,367	683,016		3,957			5.000	3.293	MON	2,727	20,997	04/02/2009	03/01/2023
31414S-6Z-1	FED NATL MTG ASSOC #975288			2	1	64,563	103.0740	64,868	62,934	64,779		215			4.500	3.488	MON	236	1,833	03/23/2009	05/01/2023
31414T-7H-8	FED NATL MTG ASSOC #976196			2	1	2,703,513	103.0740	2,710,179	2,629,357	2,703,019		(493)			4.500	3.466	MON	9,860	57,930	05/20/2009	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421			2	1	30,476	103.0740	30,620	29,707	30,495		19			4.500	3.564	MON	111	872	03/23/2009	03/01/2023
31414U-LD-8	FED NATL MTG ASSOC #976524			2	1	817,748	104.6160	825,258	788,844	842,762		25,014			5.000	2.320	MON	3,287	17,076	05/20/2009	05/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			2	1	1,321,678	104.6160	1,333,815	1,274,962	1,322,954		1,276			5.000	3.527	MON	5,312	31,094	05/20/2009	04/01/2023
31414U-R7-5	FED NATL MTG ASSOC #976710			2	1	1,537,697	103.0740	1,541,489	1,495,519	1,537,879		182			4.500	3.571	MON	5,608	32,954	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			2	1	32,832	103.0740	32,987	32,004	32,749		(84)			4.500	3.630	MON	120	946	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			2	1	1,395,696	104.6690	1,409,221	1,346,365	1,394,620		(1,076)			5.000	3.578	MON	5,610	32,726	05/20/2009	08/01/2023
31415A-MG-3	FED NATL MTG ASSOC #981059			2	1	32,107	104.6160	32,368	30,940	32,177		70			5.000	3.315	MON	129	1,004	04/02/2009	04/01/2023
31415A-T5-0	FED NATL MTG ASSOC #981272			2	1	20,203,236	102.8030	20,199,792	19,649,072	20,183,062		(20,174)			4.500	3.525	MON	73,684	435,194	05/20/2009	04/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			2	1	174,104	103.0740	174,926	169,709	173,646		(458)			4.500	3.751	MON	636	5,049	03/23/2009	04/01/2023
31415B-AP-4	FED NATL MTG ASSOC #981614			2	1	52,857	104.6160	53,286	50,935	52,998		141			5.000	3.435	MON	212	1,646	04/02/2009	06/01/2023
31415B-B3-2	FED NATL MTG ASSOC #981658			2	1	374,352	104.6160	377,790	361,120	375,530		1,177			5.000	3.482	MON	1,505	8,735	05/20/2009	06/01/2023
31415B-C2-3	FED NATL MTG ASSOC #981689			2	1	4,619,073	102.7340	4,873,671	4,743,972	4,638,400		12,537			5.000	5.713	MON	19,767	232,502	05/14/2008	06/01/2038
31415B-DU-0	FED NATL MTG ASSOC #981715			2	1	206,475	104.6160	208,152	198,967	206,692		217			5.000	3.412	MON	829	6,477	04/02/2009	07/01/2023
31415B-FP-9	FED NATL MTG ASSOC #981774			2	1	351,823	104.6160	355,054	339,388	354,968		3,144			5.000	3.129	MON	1,414	7,954	05/20/2009	05/01/2023
31415B-FW-4	FED NATL MTG ASSOC #981781			2	1	1,791,661	104.6160	1,808,115	1,728,334	1,784,018		(7,642)			5.000	3.821	MON	7,201	43,058	05/20/2009	04/01/2023
31415B-T3-3	FED NATL MTG ASSOC #982170			2	1	248,628	104.6690	250,773	239,588	248,832		204			5.000	3.547	MON	998	7,819	04/02/2009	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
31415B-XU-8	FED NATL MTG ASSOC #982291			2	1	1,017,123	100.7300	1,009,170	1,001,860	1,016,831		(292)			4.000	3.618	MON	3,340	3,340	10/29/2009	06/01/2024
31415B-4R-7	FED NATL MTG ASSOC #982432			2	1	27,329	104.6160	27,580	26,363	27,238		(91)			5.000	3.784	MON	110	654	05/20/2009	05/01/2023
31415C-KK-2	FED NATL MTG ASSOC #982798			2	1	3,821,931	103.0740	3,831,356	3,717,097	3,818,383		(3,548)			4.500	3.574	MON	13,939	81,961	05/20/2009	05/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			2	1	1,350,126	102.7340	1,355,584	1,319,509	1,351,113		987			5.000	4.297	MON	5,498	43,247	03/13/2009	05/01/2038
31415C-NH-6	FED NATL MTG ASSOC #982892			2	1	15,449,130	103.0740	15,487,227	15,025,368	15,453,538		4,408			4.500	3.433	MON	56,345	329,492	05/20/2009	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104			2	1	42,595	104.6160	42,941	41,046	42,579		(16)			5.000	3.582	MON	171	1,340	04/02/2009	05/01/2023
31415L-EC-7	FED NATL MTG ASSOC #983131			2	1	570,663	104.6160	575,904	550,493	569,305		(1,358)			5.000	3.675	MON	2,294	13,510	05/20/2009	05/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	499,341	102.7340	501,360	488,018	499,255		(86)			5.000	4.334	MON	2,033	16,055	03/13/2009	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550			2	1	22,431	103.0740	22,537	21,865	22,403		(29)			4.500	3.635	MON	82	646	03/23/2009	05/01/2023
31415L-XC-6	FED NATL MTG ASSOC #983675			2	1	391,565	104.6160	395,161	377,725	392,237		672			5.000	3.095	MON	1,574	9,176	05/20/2009	11/01/2023
31415M-FR-1	FED NATL MTG ASSOC #984076			2	1	8,754,282	103.0740	8,775,870	8,514,156	8,746,873		(7,409)			4.500	3.524	MON	31,928	188,366	05/20/2009	06/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804			2	1	881,360	104.6160	889,454	850,208	881,268		(92)			5.000	3.583	MON	3,543	20,757	05/20/2009	06/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782			2	1	1,303,636	102.7340	1,308,907	1,274,074	1,305,109		1,472			5.000	4.414	MON	5,309	41,767	03/13/2009	08/01/2038
31415Q-M3-7	FED NATL MTG ASSOC #986078			2	1	428,590	104.6160	432,526	413,441	426,548		(2,042)			5.000	3.695	MON	1,723	10,292	05/20/2009	09/01/2023
31415Q-NT-9	FED NATL MTG ASSOC #986102			2	1	1,474,596	104.6160	1,488,137	1,422,475	1,470,942		(3,653)			5.000	3.689	MON	5,927	35,046	05/20/2009	09/01/2023
31415Q-N7-7	FED NATL MTG ASSOC #986114			2	1	1,873,263	104.6160	1,890,466	1,807,052	1,865,999		(7,264)			5.000	3.857	MON	7,529	45,003	05/20/2009	10/01/2023
31415Q-XS-0	FED NATL MTG ASSOC #986389			2	1	348,903	104.6160	352,108	336,571	348,118		(786)			5.000	3.439	MON	1,402	8,294	05/20/2009	07/01/2023
31415R-NN-0	FED NATL MTG ASSOC #986997			2	1	1,490,427	104.6160	1,504,115	1,437,747	1,495,025		4,598			5.000	3.405	MON	5,991	34,617	05/20/2009	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	306,765	103.0740	308,213	299,021	305,363		(1,402)			4.500	3.609	MON	1,121	8,928	03/23/2009	08/01/2023
31415R-VF-8	FED NATL MTG ASSOC #987214			2	1	417,030	104.6160	420,860	402,290	417,431		401			5.000	3.398	MON	1,676	9,748	05/20/2009	07/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			2	1	1,969,476	104.6160	1,987,563	1,899,864	1,960,653		(8,823)			5.000	3.751	MON	7,916	47,318	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	1,691,445	104.6160	1,706,954	1,631,637	1,685,913		(5,533)			5.000	3.608	MON	6,798	40,354	05/20/2009	08/01/2023
31415S-P5-5	FED NATL MTG ASSOC #987944			2	1	1,293,746	104.6160	1,305,627	1,248,018	1,302,448		8,702			5.000	3.001	MON	5,200	29,464	05/20/2009	12/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	538,610	104.6160	542,983	519,025	538,426		(184)			5.000	3.597	MON	2,163	16,865	04/02/2009	09/01/2023
31415T-NQ-9	FED NATL MTG ASSOC #988799			2	1	1,418,956	104.6160	1,431,987	1,368,802	1,427,047		8,091			5.000	3.304	MON	5,703	32,236	05/20/2009	08/01/2023
31415T-QL-7	FED NATL MTG ASSOC #988859			2	1	464,317	100.7300	460,687	457,350	464,187		(130)			4.000	3.607	MON	1,525	1,525	10/29/2009	07/01/2024
31415T-SN-1	FED NATL MTG ASSOC #988925			2	1	1,103,931	104.6160	1,112,895	1,063,790	1,110,098		6,166			5.000	3.198	MON	4,432	34,071	04/02/2009	08/01/2023
31415V-BG-9	FED NATL MTG ASSOC #990239			2	1	1,432,296	104.6160	1,445,391	1,381,615	1,429,699		(2,597)			5.000	3.321	MON	5,757	34,367	05/20/2009	11/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957			2	1	1,463,756	104.6160	1,475,642	1,410,531	1,470,947		7,191			5.000	3.169	MON	5,877	45,085	04/02/2009	09/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			2	1	783,016	103.0740	786,710	763,249	783,767		751			4.500	3.642	MON	2,862	22,457	03/23/2009	09/01/2023
31415V-5L-5	FED NATL MTG ASSOC #991051			2	1	2,054,349	104.7920	2,130,153	2,032,751	2,056,785		2,972			5.500	5.064	MON	9,317	107,709	09/09/2008	10/01/2038
31415V-6B-6	FED NATL MTG ASSOC #991066			2	1	754,368	104.6160	760,493	726,937	757,705		3,337			5.000	3.255	MON	3,029	23,396	04/02/2009	11/01/2023
31415W-FY-4	FED NATL MTG ASSOC #991283			2	1	1,454,945	104.6160	1,466,759	1,402,040	1,475,106		20,161			5.000	2.663	MON	5,842	43,594	04/02/2009	09/01/2023
31415W-LM-3	FED NATL MTG ASSOC #991432			2	1	136,903	104.6160	138,015	131,925	137,405		501			5.000	3.181	MON	550	4,253	04/02/2009	12/01/2023
31415W-3G-6	FED NATL MTG ASSOC #991899			2	1	3,507,637	104.7920	3,637,068	3,470,760	3,511,973		5,250			5.500	5.038	MON	15,908	184,593	09/09/2008	10/01/2038
31415W-4P-5	FED NATL MTG ASSOC #991930			2	1	413,289	104.6160	417,085	398,681	414,233		944			5.000	3.437	MON	1,661	9,699	05/20/2009	12/01/2023
31415X-Z3-8	FED NATL MTG ASSOC #992762			2	1	211,339	100.7300	209,686	208,168	211,280		(59)			4.000	3.607	MON	694	694	10/29/2009	02/01/2024
31415X-3S-8	FED NATL MTG ASSOC #992809			2	1	177,304	104.6160	178,743	170,857	177,214		(90)			5.000	3.549	MON	712	5,577	04/02/2009	11/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			2	1	2,128,131	104.6160	2,147,675	2,052,912	2,123,853		(4,278)			5.000	3.654	MON	8,554	50,755	05/20/2009	12/01/2023
31415Y-LM-9	FED NATL MTG ASSOC #993232			2	1	785,586	100.7300	779,443	773,798	785,359		(227)			4.000	3.622	MON	2,579	2,579	10/29/2009	07/01/2024
31415Y-5S-4	FED NATL MTG ASSOC #993757			2	1	1,270,138	104.6160	1,281,802	1,225,244	1,278,390		8,252			5.000	3.191	MON	5,105	29,245	05/20/2009	11/01/2023
31416A-GT-1	FED NATL MTG ASSOC #994010			2	1	860,123	100.7300	853,398	847,216	859,874		(249)			4.000	3.627	MON	2,824	2,824	10/29/2009	09/01/2024
31416A-GY-0	FED NATL MTG ASSOC #994015			2	1	962,271	100.7300	954,747	947,831	961,989		(282)			4.000	3.636	MON	3,159	3,159	10/29/2009	09/01/2024
31416B-BM-9	FED NATL MTG ASSOC #994744			2	1	575,867	100.7300	571,364	567,226	575,706		(161)			4.000	3.607	MON	1,891	1,891	10/29/2009	04/01/2024
31416B-FM-5	FED NATL MTG ASSOC #994872			2	1	155,905	104.6160	157,337	150,394	170,516		14,611			5.000	0.461	MON	627	3,116	05/20/2009	11/01/2023
31416B-HE-1	FED NATL MTG ASSOC #994929			2	1	34,602	104.6160	34,920	33,379	34,660		58			5.000	3.434	MON	139	796	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	664,028	104.6690	670,462	640,558	662,456		(1,572)			5.000	3.695	MON	2,669	15,781	05/20/2009	09/01/2023
31416B-Z8-4	FED NATL MTG ASSOC #995467			2	1	4,778,310	103.1050	4,791,546	4,647,244	4,777,360		(951)			4.500	3.609	MON	17,427	102,914	05/20/2009	09/01/2023
31416B-2F-4	FED NATL MTG ASSOC #995474			2	1	381,675	104.6690	385,374	368,185	381,870		194			5.000	3.560	MON	1,534	8,988	05/20/2009	02/01/2024
31416H-E5-0	FED NATL MTG ASSOC #AA0155			2	1	1,583,508	104.6160	1,598,050	1,527,538	1,575,940		(7,567)			5.000	3.478	MON	6,365	37,708	05/20/2009	01/01/2024
31416H-PX-7	FED NATL MTG ASSOC #AA0437			2	1	1,148,761	104.6160	1,159,311	1,108,157	1,173,867		25,106			5.000	2.419	MON	4,617	23,993	05/20/2009	12/01/2023
31416H-ZB-4	FED NATL MTG ASSOC #AA0737			2	1	983,380	100.7300	975,691	968,623	983,104		(276)			4.000	3.606	MON	3,229	3,229	10/29/2009	03/01/2024
31416H-ZK-4	FED NATL MTG ASSOC #AA0745			2	1	1,219,652	102.9800	1,221,547	1,186,197	1,220,733		1,081			4.500	3.576	MON	4,448	26,033	05/20/2009	03/01/2024
31416H-2W-4	FED NATL MTG ASSOC #AA0788			2	1	139,616	100.7300	138,525	137,521	139,576		(40)			4.000	3.613	MON	458	458	10/29/2009	05/01/2024
31416J-BE-0	FED NATL MTG ASSOC #AA0936			2	1	372,166	104.6160	375,583	359,011	372,779		613			5.000	3.184	MON	1,496	8,669	05/20/2009	12/01/2023
31416K-ZP-6	FED NATL MTG ASSOC #AA2549			2	1	928,439	100.7300	921,180	914,507	928,176		(263)			4.000	3.609	MON	3,048	3,048	10/29/2009	04/01/2024

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
31416L-FM-3	FED NATL MTG ASSOC #AA2871			2	1	3,999,482	102.9800	4,005,698	3,889,778	3,987,563		(11,919)			4.500	3.615	MON	14,587	87,073	05/20/2009	03/01/2024
31416L-HN-9	FED NATL MTG ASSOC #AA2936			2	1	23,963,297	102.9800	24,211,175	23,510,536	23,907,385		(55,911)			4.500	3.903	MON	88,165	700,345	03/10/2009	04/01/2024
31416L-3Q-7	FED NATL MTG ASSOC #AA3506			2	1	892,984	100.7300	886,002	879,584	892,734		(250)			4.000	3.606	MON	2,932	2,932	10/29/2009	03/01/2024
31416M-U2-8	FED NATL MTG ASSOC #AA4200			2	1	4,426,547	103.0740	4,437,463	4,305,129	4,423,545		(3,002)			4.500	3.615	MON	16,144	95,636	05/20/2009	03/01/2024
31416M-WC-4	FED NATL MTG ASSOC #AA4242			2	1	977,874	100.7300	970,228	963,200	977,597		(277)			4.000	3.609	MON	3,211	3,211	10/29/2009	04/01/2024
31416M-WL-4	FED NATL MTG ASSOC #AA4250			2	1	9,253,593	103.0740	9,357,824	9,078,756	9,234,137		(19,456)			4.500	3.905	MON	34,045	269,689	03/10/2009	04/01/2024
31416N-BX-9	FED NATL MTG ASSOC #AA4553			2	1	994,643	102.9800	988,155	959,560	993,715		(929)			4.500	3.386	MON	3,598	3,598	11/04/2009	08/01/2024
31416N-CR-1	FED NATL MTG ASSOC #AA4579			2	1	203,933	100.7300	202,339	200,873	203,876		(57)			4.000	3.611	MON	670	670	10/29/2009	04/01/2024
31416N-V2-5	FED NATL MTG ASSOC #AA5132			2	1	938,221	100.7300	930,885	924,142	937,958		(263)			4.000	3.606	MON	3,080	3,080	10/29/2009	04/01/2024
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250			2	1	866,359	100.7300	859,585	853,358	866,115		(244)			4.000	3.606	MON	2,845	2,845	10/29/2009	03/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			2	1	814,211	103.1050	818,301	793,657	813,034		(1,177)			4.500	3.587	MON	2,976	23,443	03/23/2009	10/01/2023
31416P-MP-9	FED NATL MTG ASSOC #AA5765			2	1	989,387	100.7300	981,651	974,540	989,105		(282)			4.000	3.614	MON	3,248	3,248	10/29/2009	04/01/2024
31416P-UQ-8	FED NATL MTG ASSOC #AA5990			2	1	15,407,468	102.9800	15,306,967	14,864,003	15,393,397		(14,071)			4.500	3.316	MON	55,740	55,740	11/04/2009	05/01/2024
31416P-Y5-0	FED NATL MTG ASSOC #AA6131			2	1	89,153	100.7300	88,456	87,815	89,127		(25)			4.000	3.616	MON	293	293	10/29/2009	04/01/2024
31416Q-MF-9	FED NATL MTG ASSOC #AA6657			2	1	796,291	100.7300	790,065	784,342	796,064		(228)			4.000	3.620	MON	2,614	2,614	10/29/2009	06/01/2024
31416Q-QB-4	FED NATL MTG ASSOC #AA6749			2	1	544,484	100.7300	540,226	536,313	544,327		(157)			4.000	3.622	MON	1,788	1,788	10/29/2009	06/01/2024
31416Q-SH-9	FED NATL MTG ASSOC #AA6819			2	1	505,389	100.7300	501,437	497,805	505,240		(149)			4.000	3.640	MON	1,659	1,659	10/29/2009	10/01/2024
31416Q-7M-1	FED NATL MTG ASSOC #AA7199			2	1	416,772	100.7300	413,513	410,518	416,652		(120)			4.000	3.617	MON	1,368	1,368	10/29/2009	05/01/2024
31416R-VA-8	FED NATL MTG ASSOC #AA7808			2	1	25,779	100.7300	25,577	25,392	25,771		(8)			4.000	3.631	MON	85	85	10/29/2009	08/01/2024
31416R-XR-9	FED NATL MTG ASSOC #AA7887			2	1	454,170	100.7300	450,618	447,354	454,040		(130)			4.000	3.619	MON	1,491	1,491	10/29/2009	06/01/2024
31416R-3D-3	FED NATL MTG ASSOC #AA7995			2	1	71,536	100.7300	70,977	70,463	71,516		(21)			4.000	3.622	MON	235	235	10/29/2009	06/01/2024
31416S-XS-5	FED NATL MTG ASSOC #AA8788			2	1	785,169	100.7300	779,030	773,387	784,943		(227)			4.000	3.622	MON	2,578	2,578	10/29/2009	07/01/2024
31416S-Z8-7	FED NATL MTG ASSOC #AA8866			2	1	961,845	100.7610	954,621	947,412	961,642		(204)			4.000	3.553	MON	3,158	3,158	10/29/2009	04/01/2024
31416T-JX-8	FED NATL MTG ASSOC #AA9277			2	1	948,356	100.7300	940,940	934,125	948,086		(269)			4.000	3.615	MON	3,114	3,114	10/29/2009	09/01/2024
31417J-DX-5	FED NATL MTG ASSOC #AC0117			2	1	1,009,259	100.7300	1,001,367	994,114	1,008,966		(292)			4.000	3.628	MON	3,314	3,314	10/29/2009	09/01/2024
31417J-D9-8	FED NATL MTG ASSOC #AC0127			2	1	58,695	100.7300	58,236	57,814	58,677		(17)			4.000	3.636	MON	193	193	10/29/2009	11/01/2024
31417J-E6-3	FED NATL MTG ASSOC #AC0156			2	1	60,085	100.7300	59,615	59,183	60,068		(17)			4.000	3.620	MON	197	197	10/29/2009	07/01/2024
31417J-RJ-1	FED NATL MTG ASSOC #AC0488			2	1	8,255,194	102.9800	8,201,346	7,964,010	8,247,522		(7,672)			4.500	3.368	MON	29,865	29,865	11/04/2009	09/01/2024
31417J-SJ-0	FED NATL MTG ASSOC #AC0520			2	1	48,344	100.7300	47,966	47,619	48,330		(14)			4.000	3.628	MON	159	159	10/29/2009	07/01/2024
31417K-QY-6	FED NATL MTG ASSOC #AC1370			2	1	460,888	100.7300	457,284	453,972	460,754		(134)			4.000	3.627	MON	1,513	1,513	10/29/2009	08/01/2024
31417K-Q4-2	FED NATL MTG ASSOC #AC1374			2	1	223,309	100.7300	221,563	219,958	223,245		(64)			4.000	3.623	MON	733	733	10/29/2009	08/01/2024
31417K-VS-3	FED NATL MTG ASSOC #AC1524			2	1	50,316	100.7300	49,923	49,561	50,302		(15)			4.000	3.627	MON	165	165	10/29/2009	09/01/2024
31417K-VU-8	FED NATL MTG ASSOC #AC1526			2	1	61,497	100.7300	61,016	60,574	61,479		(18)			4.000	3.631	MON	202	202	10/29/2009	09/01/2024
31417K-3T-2	FED NATL MTG ASSOC #AC1709			2	1	398,057	100.7300	394,944	392,083	397,939		(118)			4.000	3.645	MON	1,307	1,307	10/29/2009	11/01/2024
31417K-4D-6	FED NATL MTG ASSOC #AC1719			2	1	1,114,654	100.7300	1,105,939	1,097,928	1,114,335		(320)			4.000	3.618	MON	3,660	3,660	10/29/2009	08/01/2024
31417L-KZ-7	FED NATL MTG ASSOC #AC2111			2	1	489,625	100.7300	485,797	482,278	489,482		(143)			4.000	3.631	MON	1,608	1,608	10/29/2009	08/01/2024
31417L-QT-5	FED NATL MTG ASSOC #AC2265			2	1	1,249,495	100.7300	1,239,725	1,230,745	1,249,125		(370)			4.000	3.645	MON	4,102	4,102	10/29/2009	11/01/2024
31417L-YM-1	FED NATL MTG ASSOC #AC2515			2	1	168,308	102.9800	167,210	162,372	168,151		(157)			4.500	3.385	MON	609	609	11/04/2009	08/01/2024
31417M-5Y-5	FED NATL MTG ASSOC #AC3562			2	1	352,028	100.7300	349,275	346,745	351,926		(102)			4.000	3.628	MON	1,156	1,156	10/29/2009	10/01/2024
31417N-AJ-0	FED NATL MTG ASSOC #AC3608			2	1	404,136	100.7300	400,976	398,072	404,019		(117)			4.000	3.628	MON	1,327	1,327	10/29/2009	08/01/2024
31417N-AS-0	FED NATL MTG ASSOC #AC3616			2	1	35,975	100.7300	35,694	35,435	35,965		(10)			4.000	3.627	MON	118	118	10/29/2009	08/01/2024
31417Q-C8-5	FED NATL MTG ASSOC #AC4594			2	1	77,569	100.7300	76,963	76,405	77,546		(23)			4.000	3.646	MON	255	255	10/29/2009	12/01/2024
31417Q-GE-8	FED NATL MTG ASSOC #AC4696			2	1	2,020,738	100.7300	2,004,938	1,990,415	2,020,146		(592)			4.000	3.636	MON	6,635	6,635	10/29/2009	10/01/2024
31417Q-MM-3	FED NATL MTG ASSOC #AC4863			2	1	1,829,465	100.7300	1,815,160	1,802,012	1,828,926		(539)			4.000	3.641	MON	6,007	6,007	10/29/2009	11/01/2024
31417Q-PC-2	FED NATL MTG ASSOC #AC4918			2	1	509,794	100.7300	505,808	502,144	509,643		(151)			4.000	3.644	MON	1,674	1,674	10/29/2009	12/01/2024
31417Q-XE-9	FED NATL MTG ASSOC #AC5176			2	1	1,010,905	100.7300	1,003,000	995,735	1,010,612		(293)			4.000	3.627	MON	3,319	3,319	10/29/2009	11/01/2024
31417S-L5-7	FED NATL MTG ASSOC #AC5747			2	1	656,577	102.9800	652,294	633,417	655,956		(621)			4.500	3.440	MON	2,375	2,375	11/04/2009	12/01/2024
31417S-XZ-8	FED NATL MTG ASSOC #AC6095			2	1	489,839	100.7300	486,009	482,489	489,695		(144)			4.000	3.640	MON	1,608	1,608	10/29/2009	11/01/2024
31417T-D9-6	FED NATL MTG ASSOC #AC6427			2	1	89,273	100.7300	88,575	87,934	89,247		(26)			4.000	3.645	MON	293	293	10/29/2009	11/01/2024
31417T-GL-6	FED NATL MTG ASSOC #AC6502			2	1	5,361,708	100.7300	5,319,785	5,281,252	5,360,120		(1,588)			4.000	3.644	MON	17,604	17,604	10/29/2009	12/01/2024
31417T-V8-8	FED NATL MTG ASSOC #AC6938			2	1	54,470	100.7300	54,044	53,652	54,454		(16)			4.000	3.624	MON	179	179	10/29/2009	11/01/2024
31417U-CU-7	FED NATL MTG ASSOC #AC7282			2	1	205,214	100.7300	203,609	202,135	205,153		(61)			4.000	3.644	MON	674	674	10/29/2009	11/01/2024
31417U-NW-1	FED NATL MTG ASSOC #AC7604			2	1	1,084,013	100.7300	1,075,537	1,067,747	1,083,692		(321)			4.000	3.644	MON	3,559	3,559	10/29/2009	11/01/2024
31417U-P2-5	FED NATL MTG ASSOC #AC7640			2	1	5,753,073	100.7300	5,708,090	5,666,744	5,751,379		(1,694)			4.000	3.641	MON	18,889	18,889	10/29/2009	11/01/2024
31417U-RG-2	FED NATL MTG ASSOC #AC7686			2	1	441,385	100.7300	437,933	434,761	441,254		(131)			4.000	3.644	MON	1,449	1,449	10/29/2009	12/01/2024
31417U-RL-1	FED NATL MTG ASSOC #AC7690			2	1	2,080,740	100.7300	2,064,471	2,049,517	2,080,134		(606)			4.000	3.632	MON	6,832	6,832	10/29/2009	11/01/2024

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 (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
31417U-SK-2	FED NATL MTG ASSOC #AC7721			2	1	91,322	100.7300	90,608	89,952	91,296		(27)			4.000	3.635	MON	300	300	10/29/2009	11/01/2024
31417Y-BM-8	FED NATL MTG ASSOC #MA0043			2	1	867,733	100.7300	860,948	854,712	867,489		(244)			4.000	3.605	MON	2,849	2,849	10/29/2009	04/01/2024
31417Y-CP-0	FED NATL MTG ASSOC #MA0077			2	1	9,559,815	102.9800	9,658,703	9,379,193	9,542,968		(16,847)			4.500	3.949	MON	35,172	279,492	03/10/2009	04/01/2024
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			2	1	40,973,823	102.2920	40,307,012	39,403,825	40,964,588		(9,235)			4.000	2.831	MON	131,346		12/18/2009	10/01/2019
31417Y-HK-6	FED NATL MTG ASSOC #MA0233			2	1	65,688	100.7300	65,174	64,702	65,669		(19)			4.000	3.636	MON	216	216	10/29/2009	11/01/2024
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			2	1	24,365,805	103.9800	23,997,007	23,078,459	24,357,722		(8,083)			4.500	2.767	MON	86,544		12/18/2009	12/01/2019
31417Y-JV-0	FED NATL MTG ASSOC #MA0275			2	1	560,722	100.7300	556,338	552,308	560,557		(166)			4.000	3.646	MON	1,841	1,841	10/29/2009	12/01/2024
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						1,053,302,068	XXX	1,061,795,037	1,020,678,332	1,044,400,973		18,599			XXX	XXX	XXX	4,333,920	30,583,460	XXX	XXX
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ			2	1	2,268,231	99.9680	2,503,066	2,503,865	2,361,612		(113,723)			7.500	10.069	MON	15,649	184,924	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ			2	1	3,084,356	99.9690	3,315,008	3,316,040	3,190,162		(104,010)			8.000	9.727	MON	22,107	261,085	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z			2	1	2,059,882	110.3440	2,510,318	2,274,998	2,147,556		(60,541)			7.500	9.907	MON	14,219	167,804	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z			2	1	1,431,505	109.4690	1,807,664	1,651,306	1,509,579		(45,307)			7.000	10.454	MON	9,633	113,650	07/28/1994	04/15/2024
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z			2	1	3,659,506	104.7430	4,888,890	4,667,508	4,269,974		(138,970)			7.000	10.376	MON	27,227	321,210	08/10/1994	05/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E			2	1	29,107	113.4560	32,130	28,319	29,333		75			9.500	8.841	MON	224	2,647	02/27/1991	06/25/2018
313602-QA-5	FED NATL MTG ASSOC 1989-19 A			2	1	11,148	104.3140	11,121	10,661	10,798		(127)			10.300	9.748	MON	92	1,000	07/06/1989	04/25/2019
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X			2	1	791,858	108.9970	1,170,679	1,074,048	985,251		8,418			6.500	10.898	MON	5,818	68,987	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z			2	1	816,673	109.5000	1,103,778	1,008,016	947,326		(7,052)			7.500	10.266	MON	6,300	74,291	05/12/1992	06/25/2022
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ			2	1	2,421,393	109.1880	2,852,523	2,612,500	2,511,867		(9,578)			8.000	9.752	MON	17,417	205,796	05/06/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z			2	1	6,882,048	111.5390	8,272,828	7,417,011	7,142,057		(27,482)			7.500	8.854	MON	46,356	549,920	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB			2	1	1,563,066	105.7070	2,197,129	2,078,503	1,839,178		(38,641)			7.000	11.437	MON	12,125	143,627	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ			2	1	560,656	107.6880	572,005	531,166	544,762		(12,195)			6.500	5.486	MON	2,877	33,080	05/31/2004	10/15/2023
3133TM-Z3-3	FHR 2205 ZA			2	1	7,806,978	103.7760	8,705,333	8,388,580	8,280,011		383,416			6.000	7.345	MON	41,943	489,710	04/17/2002	08/15/2028
313398-QA-0	FHR 2335 PZ			2	1	5,172,404	106.7670	5,868,696	5,496,741	5,345,362		133,050			6.500	7.663	MON	29,774	348,729	05/09/2002	07/15/2031
313399-AJ-6	FHR 2344 QG			2	1	5,147,026	106.6830	5,628,196	5,275,620	5,219,543		4,853			6.000	6.357	MON	26,378	260,654	03/26/2002	08/15/2016
313399-TE-7	FHR 2345 PZ			2	1	6,070,075	107.7740	6,929,504	6,429,650	6,267,991		168,591			6.500	7.539	MON	34,827	405,557	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ			2	1	2,669,733	108.2110	3,011,990	2,783,443	2,732,281		52,231			6.500	7.234	MON	15,077	176,422	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP			2	1	17,099,930	108.4260	19,414,826	17,905,989	17,558,085		428,327			6.500	7.254	MON	96,991	1,142,656	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC			2	1	7,676,046	108.6390	8,732,294	8,037,890	7,888,608		163,868			6.500	7.283	MON	43,539	508,532	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN			2	1	5,462,398	108.3550	5,684,278	5,246,000	5,327,912		(16,892)			6.500	6.188	MON	28,416	28,416	08/21/2002	05/15/2032
31392R-PX-3	FHR 2468 PE			2	1	3,340,497	100.9660	3,278,516	3,247,141	3,252,839		(18,484)			6.000	5.256	MON	16,236	158,086	09/26/2002	04/15/2031
31392T-E2-9	FHR 2480 PD			2	1	3,984,278	103.2730	3,973,965	3,848,005	3,866,225		1,166			6.000	5.418	MON	19,240	19,240	03/31/2007	11/15/2031
31392V-7G-1	FHR 2498 BM			2	1	1,603,367	106.4390	1,668,162	1,567,247	1,589,381		(2,493)			5.500	4.871	MON	7,183	84,223	04/13/2005	09/15/2017
31392U-XD-1	FHR 2500 MB			2	1	3,049,619	102.4290	3,024,087	2,952,386	2,966,231		1,287			6.000	5.441	MON	14,762	14,762	09/18/2002	01/15/2032
31393F-X6-8	FHR 2539 PC			2	1	15,234,456	102.1250	15,495,257	15,172,816	15,217,779		(13,908)			5.500	5.306	MON	69,542	798,372	06/09/2008	01/15/2032
31393H-MW-9	FHR 2547 BE			2	1	3,536,417	105.2960	3,660,377	3,476,262	3,495,598		(1,161)			5.500	5.136	MON	15,933	15,933	12/10/2004	03/15/2032
31393K-PV-1	FHR 2575 EB			2	1	10,079,688	106.0340	10,603,444	10,000,000	10,035,476		(11,595)			5.000	4.872	MON	41,667	500,000	07/06/2005	02/15/2018
31393P-LP-7	FHR 2602 WC			2	1	10,168,750	106.0340	10,603,429	10,000,000	10,072,897		5,372			5.000	4.797	MON	41,667	500,000	04/10/2003	04/15/2018
31393Q-C3-4	FHR 2612 LN			2	1	29,754,527	104.4640	29,986,357	28,705,000	29,490,238		(264,288)			5.000	3.622	MON	119,604	956,833	04/03/2009	12/15/2031
31393R-B6-6	FHR 2617 QU			2	1	5,007,813	104.7330	5,236,631	5,000,000	5,001,652		(1,097)			5.000	4.976	MON	20,833	250,000	08/20/2003	06/15/2017
31393R-QU-7	FHR 2630 KS			2	1	944,914	103.3850	1,033,850	1,000,000	983,542		10,625			4.000	5.156	MON	3,333	40,000	12/31/2005	01/15/2017
31393R-YA-2	FHR 2631 TC			2	1	30,356,810	101.9700	33,650,219	33,000,000	32,599,193		186,110			4.000	4.702	MON	110,000	110,000	06/30/2007	02/15/2028
31394G-HU-0	FHR 2649 OD			2	1	9,865,156	103.5740	9,839,556	9,500,000	9,808,245		(56,911)			5.000	4.035	MON	39,583	316,667	04/03/2009	11/15/2031
31394H-NQ-0	FHR 2663 LE			2	1	10,827,509	104.4540	11,962,025	11,452,000	11,169,199		120,916			5.000	5.749	MON	47,717	572,600	05/14/2004	03/15/2032
31394H-P4-7	FHR 2663 ME			2	1	13,045,044	105.5350	14,199,719	13,455,000	13,249,618		41,547			5.000	5.365	MON	56,063	672,750	08/20/2003	08/15/2018
31394H-6C-0	FHR 2664 GH			2	1	5,843,348	104.8580	6,638,052	6,330,500	6,114,642		67,742			4.500	5.489	MON	23,739	284,873	08/26/2003	08/15/2018
31394J-N2-9	FHR 2676E LG			2	1	8,866,463	104.0360	8,848,246	8,505,000	8,807,546		(58,917)			5.000	3.922	MON	35,438	318,938	03/30/2009	06/15/2032
31394J-ST-5	FHR 2677 HD			2	1	2,059,991	103.3610	2,170,575	2,100,000	2,086,754		3,332			4.000	4.311	MON	7,000	84,000	01/01/2005	09/15/2016
31394K-K6-0	FHR 2682 LC			2	1	9,531,250	102.3580	10,235,780	10,000,000	9,730,258		48,268			4.500	5.146	MON	37,500	450,000	08/05/2005	07/15/2032
31394N-NJ-3	FHR 2727B UD			2	1	3,250,188	103.6960	3,243,622	3,128,000	3,233,935		(16,253)			5.000	4.137	MON	13,033	104,267	04/03/2009	02/15/2032
31394P-J6-1	FHR 2736A PD			2	1	10,418,750	103.5040	10,350,384	10,000,000	10,353,362		(65,388)			5.000	3.967	MON	41,667	333,333	03/31/2009	03/15/2032
31394P-L2-7	FHR 2747 DX			2	1	13,432,947	106.0050	14,048,583	13,252,791	13,338,601		(7,381)			5.000	4.829	MON	55,220	662,640	02/17/2004	02/15/2019
31394R-BU-2	FHR 2750 DE			2	1	34,808,594	103.8540	36,348,732	35,000,000	34,902,010		(16,278)			4.500	4.579	MON	131,250	853,125	03/17/2004	02/15/2019
31394R-H5-1	FHR 2750 XD			2	1	15,208,787	105.3990	16,071,235	15,248,000	15,175,910		30,508			5.000	5.233	MON	63,533	762,400	03/31/2007	12/15/2028
31394R-MD-8	FHR 2752A PG			2	1	22,138,358	103.6650	22,021,586	21,243,000	22,017,321		(121,038)			5.000	4.079	MON	88,513	796,613	03/30/2009	10/15/2032

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 (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
31394T-C7-8	FHR 2759E BD			2	1	21,111,012	103.3330	20,936,364	20,261,000	20,985,489		(125,522)			5.000	4.001	MON	84,421	675,367	04/01/2009	08/15/2032
31394T-Y7-4	FHR 2764 YF			2	1	28,655,354	99.2810	28,449,385	28,655,354	28,655,354					0.633	1.505	MON	8,063	15,253	03/05/2004	03/15/2034
31394W-3U-0	FHR 2770 UE			2	1	14,656,487	103.1100	15,313,896	14,852,000	14,747,024		2,131			4.500	4.684	MON	55,695	55,695	03/12/2004	03/15/2019
31394W-M7-0	FHR 2777E PE			2	1	36,449,221	103.5690	36,249,017	35,000,000	36,223,222		(225,998)			5.000	3.979	MON	145,833	1,166,667	03/31/2009	04/15/2033
31394W-SH-2	FHR 2778 JD			2	1	31,409,800	103.4750	31,218,365	30,170,000	31,226,493		(183,307)			5.000	4.029	MON	125,708	1,005,667	03/31/2009	12/15/2032
31395A-H2-4	FHR 2808 YB			2	1	12,037,337	104.0000	13,638,333	13,113,794	12,518,337		156,776			4.500	5.604	MON	49,177	590,121	07/23/2004	06/15/2019
31395F-H7-2	FHR 2855 WN			2	1	10,716,595	102.2680	12,036,929	11,770,000	11,182,927		152,734			4.000	5.167	MON	39,233	470,800	12/21/2004	09/15/2019
31395G-GY-2	FHR 2861 JL			2	1	24,869,151	103.7690	28,017,741	27,000,000	25,750,070		227,886			4.500	5.593	MON	101,250	1,215,000	12/27/2004	09/15/2019
31395H-F9-6	FHR 2869 BG			2	1	14,517,104	102.9570	15,443,591	15,000,000	14,689,205		64,696			5.000	5.488	MON	62,500	750,000	03/31/2007	07/15/2033
31395H-GJ-3	FHR 2869 MD			2	1	9,381,022	105.3280	9,744,967	9,252,000	9,297,778		(17,548)			5.000	4.775	MON	38,550	462,600	12/16/2004	02/15/2029
31395H-E9-7	FHR 2875 MC			2	1	5,150,586	104.6630	5,233,145	5,000,000	5,039,071		(23,901)			5.500	4.952	MON	22,917	275,000	01/13/2005	05/15/2031
31395P-U6-7	FHR 2941C WC			2	1	15,618,750	104.5740	15,686,130	15,000,000	15,480,381		(138,369)			5.000	3.535	MON	62,500	500,000	04/17/2009	10/15/2030
31395R-RK-6	FHR 2968 MB			2	1	5,961,968	104.0500	6,044,773	5,809,470	5,846,719		(26,216)			5.500	4.985	MON	26,627	319,513	04/14/2005	12/15/2028
31395U-XT-3	FHR 2991D QE			2	1	5,467,760	102.5520	5,381,942	5,248,000	5,444,317		(23,443)			5.000	4.231	MON	21,867	174,933	03/31/2009	08/15/2034
31395X-MW-2	FHR 3015E EM			2	1	36,491,602	102.2550	35,789,100	35,000,000	36,299,009		(111,391)			5.000	4.007	MON	145,833	645,833	03/30/2009	10/15/2033
31396E-GF-7	FHR 3079 MD			2	1	54,482,230	102.8020	53,769,622	52,304,250	54,233,741		(144,970)			5.000	4.068	MON	217,934	961,409	03/30/2009	03/15/2034
31396G-CC-3	FHR 3087 VJ			2	1	10,249,738	101.7960	10,992,949	10,798,967	10,409,378		48,930			4.500	5.315	MON	40,496	483,790	12/23/2005	06/15/2022
31396H-6D-6	FHR 3102 PH			2	1	10,421,875	104.5460	10,454,599	10,000,000	10,347,082		(74,793)			5.000	3.831	MON	41,667	333,333	04/02/2009	07/15/2031
31397B-VS-7	FHR 3231 PE			2	1	21,746,687	103.5570	22,497,804	21,725,000	21,726,144		(2,418)			6.000	5.993	MON	108,625	1,303,500	06/30/2007	04/15/2032
31395N-PD-3	FNBR 2006-B1 AB			2	1	7,276,113	103.9530	7,595,780	7,306,939	7,295,565		12,376			6.000	6.182	MON	36,535	422,674	06/20/2006	06/25/2016
31393B-4Q-5	FNR 0305A QP			2	1	10,341,797	104.3580	10,435,766	10,000,000	10,260,070		(81,727)			5.000	3.766	MON	41,667	333,333	04/03/2009	01/25/2032
31393D-ZD-6	FNR 0373A GA			2	1	7,718,480	101.4630	7,753,840	7,642,059	7,713,955		(4,525)			3.500	3.073	MON	22,289	172,708	03/30/2009	05/25/2031
31358U-7D-2	FNR 1993-70 Z			2	1	185,676	109.5920	195,201	178,116	185,564		325			6.900	5.339	MON	1,024	12,023	05/31/2004	05/25/2023
31392D-ZN-5	FNR 2002-50 PE			2	1	2,747,929	101.0090	2,712,921	2,685,819	2,690,026		765			6.000	5.555	MON	13,429	46,818	09/13/2002	05/25/2031
31392G-PN-9	FNR 2002-89 CB			2	1	4,925,418	105.7210	5,286,059	5,000,000	4,970,432		12,262			5.000	5.221	MON	20,833	250,000	01/01/2005	01/25/2018
31393U-AB-9	FNR 2003-123 AY			2	1	4,626,563	102.3640	5,118,178	5,000,000	4,797,339		41,893			4.000	4.973	MON	16,667	200,000	12/22/2004	12/25/2018
31392J-3G-2	FNR 2003-21 QE			2	1	11,339,431	104.8940	11,820,977	11,269,438	11,288,584		(8,011)			5.500	5.390	MON	51,652	619,819	11/10/2004	10/25/2031
31393B-R5-6	FNR 2003-35 ME			2	1	10,153,125	105.8820	10,588,222	10,000,000	10,069,415		5,148			5.000	4.820	MON	41,667	500,000	04/11/2003	05/25/2018
31393C-HP-1	FNR 2003-54 TD			2	1	1,005,682	103.7810	1,037,810	1,000,000	1,001,368		(910)			4.500	4.398	MON	3,750	45,000	01/01/2005	09/25/2016
31393Y-ST-3	FNR 2004-41 GE			2	1	9,667,970	104.3430	11,179,634	10,714,286	10,217,135		153,221			4.500	5.848	MON	40,179	482,143	05/14/2004	06/25/2019
31394A-L7-9	FNR 2004-67 VE			2	1	22,995,674	103.7880	24,146,026	23,264,671	23,122,355		35,774			4.500	4.693	MON	87,243	1,041,357	09/28/2004	12/25/2020
31394C-PH-9	FNR 2005-16 LC			2	1	15,238,021	103.8190	15,572,775	15,000,000	15,016,641		(2,761)			5.500	5.397	MON	68,750	825,000	03/31/2007	05/25/2028
31394C-MX-7	FNR 2005-16 LD			2	1	56,862,673	105.1580	59,098,549	56,200,000	56,300,452		(11,508)			5.500	5.426	MON	257,583	3,091,000	03/31/2007	03/25/2031
31396K-MG-4	FNR 2006-74 FL			2	1	13,481,139	99.2400	13,380,816	13,483,245	13,481,584		8			0.582	0.586	MON	1,308	92,503	07/14/2006	08/25/2036
31397M-WQ-6	FNR 2008-82 EY			2	1	24,199,220	104.6540	26,163,385	25,000,000	24,343,708		116,303			5.000	5.596	MON	104,167	1,250,000	07/31/2008	08/25/2038
38374J-6W-1	GNR 2004-103 B			2	1	10,000,000	103.3330	10,333,319	10,000,000	10,000,000					4.408	4.408	MON	36,733	440,800	11/19/2004	01/16/2025
2899999. U.S. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities						941,200,728	XXX	982,722,548	945,625,413	947,523,635		453,901			XXX	XXX	XXX	3,861,613	36,378,012	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,262,722,307	XXX	4,174,884,122	7,353,345,937	4,343,746,630	(13,328,462)	29,646,594	21,058,964		XXX	XXX	XXX	38,442,506	132,524,360	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032			1	1FE	9,038,583	88.6250	9,924,228	11,198,000	9,148,285		77,363			0.000	1.681	MN			07/23/2009	11/21/2032
002819-AB-6	ABBOTT LABORATORIES				1FE	3,489,465	108.6010	3,801,021	3,500,000	3,491,246		857			5.600	5.682	MN	16,878	196,000	11/06/2007	11/30/2017
00440E-AM-9	ACE INA HOLDINGS				1FE	9,904,600	107.5830	10,758,330	10,000,000	9,908,598		3,998			5.900	6.044	JD	26,222	306,472	06/03/2009	06/15/2019
00440E-AG-2	ACE INA HOLDINGS INC				1FE	2,922,810	108.4590	3,253,764	3,000,000	2,951,917		9,088			5.875	6.292	JD	7,833	176,250	07/14/2006	06/15/2014
00510R-AA-1	ACUITY BRANDS INC				2FE	14,969,550	95.8780	14,381,760	15,000,000	14,969,693		143			6.000	6.043	JD	57,500		12/01/2009	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%			2	2	10,000,000	107.6270	10,762,659	10,000,000	10,000,000					8.300	8.300	FA	334,306		07/30/2008	08/06/2017
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS				2	14,571,429	97.3570	14,186,306	14,571,429	14,571,429					5.580	5.580	JD	9,034	526,114	05/12/2005	06/27/2015
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000		1			544,175			18.241	0.000				10/01/2009	02/28/2010
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	24,551	65.3720	24,670	37,738	31,275		2,472			0.000	4.377	NA			04/01/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	67,511	65.1940	67,653	103,772	85,992		4,316			0.000	4.377	NA			04/01/2002	03/01/2017
007634-AA-6	AEGON NV		R		1FE	2,997,300	92.0900	2,762,688	3,000,000	2,997,820		140			5.750	5.759	JD	7,667	172,500	12/05/2005	12/15/2020
00104B-AC-4	AES EASTERN ENERGY				3FE	5,806,952	100.3750	5,828,728	5,806,952	5,794,808		1,736			9.000	9.002	JJ	259,861	517,026	05/11/1999	01/02/2017
00104B-AF-7	AES EASTERN ENERGY SEN SECURED 2029			2	3FE	18,674,100	105.2500	15,787,500	15,000,000	18,231,075		(178,437)			9.670	6.925	JJ	721,221	1,450,500	05/14/2007	01/02/2029
00111@-AA-2	AES HAWAII (HEPCO)				2	19,656,350	106.1020	20,855,780	19,656,350	19,656,350					6.870	6.929	MJSD	3,751	1,338,651	07/01/2003	06/30/2022
00817Y-AE-8	AETNA INC				1FE	17,911,650	104.9880	18,897,840	18,000,000	17,937,896		7,643			6.000	6.065	JD	48,000	1,080,000	08/21/2007	06/15/2016
597334-A@-0	AETNA/MIDDLETOWN CTL			2	1	3,874,969	100.6290	3,921,979	3,897,463	3,897,463		11,368			4.040	3.825	JUL	72,605		09/10/2008	07/14/2010

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 (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
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15			1	2FE	11,159,817	98.6250	11,095,313	11,250,000	11,150,244		(7,359)			3.950	4.132	FA	167,875	455,484	09/05/2008	08/15/2038
990501-9B-6	AFFINION GROUP HOLDINGS, INC. TERM LOAN			2	5FE	2,624,498	100.1800	2,623,841	2,619,126	2,623,841		(1,311)			8.273	10.130	MS	74,034	243,736	08/29/2008	03/01/2012
00828D-AC-5	AFFINION GROUP INC			1	4FE	2,055,000	102.7500	2,055,000	2,000,000	2,053,229		(1,771)			10.125	9.578	AO	42,750		12/03/2009	10/15/2013
00846U-AC-5	AGILENT TECHNOLOGIES INC				2FE	1,992,000	105.8250	2,116,494	2,000,000	1,993,328		634			6.500	6.560	MN	21,667	130,000	10/24/2007	11/01/2017
00846U-AD-3	AGILENT TECHNOLOGIES INC				2FE	5,092,302	103.4650	5,173,275	5,000,000	5,088,362		(3,409)			4.450	3.757	MS	66,132		12/17/2009	09/14/2012
00846U-AE-1	AGILENT TECHNOLOGIES INC				2FE	3,987,480	104.8200	4,192,812	4,000,000	3,988,011		387			5.500	5.562	MS	65,389		09/09/2009	09/14/2015
001192-AC-7	AGL CAPITAL CORPORATION				2FE	31,055,430	102.4540	32,272,853	31,500,000	31,301,392		43,330			4.450	4.660	AO	295,925	1,401,750	01/26/2005	04/15/2013
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	2	10,696,000	92.6460	9,909,416	10,696,000	10,696,000					6.080	6.080	AO	162,579	200,097	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	2FE	5,403,000	92.6460	5,005,663	5,403,000	5,403,000					6.440	6.440	AO	86,988		05/31/2007	10/01/2016
001380-AA-5	AIG SUNAMER GLOB FIN VI				1FE	4,198,560	99.4690	3,978,748	4,000,000	4,057,649		(39,991)			6.300	5.185	MN	35,700	252,000	03/16/2006	05/10/2011
825251-6*-7	AIM - S-T INVESTMENTS PRIME (DRV)	@			1	11,464,722	67.9010	33,950,340	50,000,000	29,939,677		2,070,594			0.000	7.534	NA			03/27/1997	02/28/2017
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	11,991,360	99.1050	11,892,564	12,000,000	11,991,612		252			4.375	4.384	FA	189,583		08/18/2009	08/21/2019
009363-AG-7	AIRGAS INC				2FE	8,989,200	101.5150	9,136,350	9,000,000	8,989,794		411			4.500	4.538	MS	123,750		09/08/2009	09/15/2014
22268*-AF-8	AKZO NOBEL NV / AKZO NOBEL FINANCE U.S.		R		2	16,657,800	110.3250	16,548,822	15,000,000	15,393,957		(153,898)			7.520	6.456	AO	213,067	1,128,000	01/13/1999	04/23/2012
010392-EZ-7	ALABAMA POWER CO				1FE	1,496,115	106.8000	1,601,997	1,500,000	1,496,193		49			6.125	6.145	MN	11,740	91,875	05/08/2008	05/15/2038
012653-AA-9	ALBEMARLE CORP				2FE	5,010,800	99.7010	4,985,040	5,000,000	5,006,146		(1,036)			5.100	5.072	FA	106,250	255,000	01/13/2005	02/01/2015
013817-AD-3	ALCOA INC				2FE	1,121	105.4460	1,054	1,000	1,024		(16)			6.500	4.720	JD	5	65	02/04/2003	06/01/2011
013817-AD-3	ALCOA INC	M			2FE	13,130,317	105.4460	12,415,177	11,774,000	12,062,909		(183,386)			6.500	4.691	JD	63,776	741,748	10/14/2008	06/01/2011
013817-AH-4	ALCOA INC				2FE	4,650,818	104.2900	4,693,055	4,500,000	4,557,216		(17,057)			5.375	4.918	JJ	111,531	255,313	10/14/2003	01/15/2013
013817-AQ-4	ALCOA INC				2FE	3,532,725	92.8590	3,250,051	3,500,000	3,528,440		(1,580)			5.870	5.776	FA	73,049	205,450	02/20/2007	02/23/2022
01583*-AF-0	ALGONQUIN GAS TRANSMISSION CO.				2	20,901,600	105.6460	21,129,108	20,000,000	20,340,982		(14,872)			5.690	5.050	MN	110,639	569,000	01/12/2004	11/26/2012
01639#-AA-1	ALISAL WATER CORPORATION				3FE	8,030,000	99.8360	8,016,823	8,030,000	8,030,000					7.850	7.850	JAJO	157,589	627,215	01/09/2007	01/01/2027
017363-AK-8	ALLEGHENY ENERGY SUPPLY				2FE	14,945,250	97.1330	14,569,935	15,000,000	14,946,272		868			5.750	5.828	AO	215,625		09/22/2009	10/15/2019
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2				2FE	604,855	136.8750	766,500	560,000	600,603		(4,252)			4.250	2.509	JD	1,983	11,834	07/30/2009	06/01/2014
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2	LS			2FE	7,727,644	136.8750	9,841,313	7,190,000	7,675,393		(52,251)			4.250	2.637	JD	25,465	151,939	07/30/2009	06/01/2014
018490-AM-4	ALLERGAN INC				1FE	8,175,555	107.8350	8,256,934	7,657,000	8,163,191		(9,557)			5.750	4.523	AO	110,069		10/29/2009	04/01/2016
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026			1	1FE	12,119,876	115.1250	13,815,000	12,000,000	11,902,812		(94,170)			1.500	1.944	AO	45,000	131,250	09/21/2009	04/01/2026
018522-A#-9	ALLETE INC. FMB 2007-A				1	20,000,000	101.5530	20,310,632	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	09/13/2006	02/01/2027
018802-AA-6	ALLIANT ENERGY CORP				2FE	2,989,530	100.0250	3,000,759	3,000,000	2,989,998		328			4.000	4.110	AO	29,667		09/30/2009	10/15/2014
01903#-BA-9	ALLIED CAPITAL CORPORATION SERIES B-2 SE			3	4Z	7,125,000	105.2000	7,889,983	7,500,000	6,648,690		105,999			9.000	11.220	MJSD	30,000	190,000	08/28/2009	06/15/2011
01903#-BB-7	ALLIED CAPITAL CORPORATION SERIES C-2 SE			3	4Z	7,125,000	107.9400	8,095,483	7,500,000	6,607,123		70,521			9.500	11.149	MJSD	31,667	200,556	08/28/2009	03/31/2012
01903#-BC-5	ALLIED CAPITAL CORPORATION SERIES CMW SE			3	4Z	1,483,394	107.9920	1,686,260	1,561,468	1,375,538		15,302			9.500	11.638	MJSD	6,593	42,333	08/28/2009	04/01/2012
01958X-BF-3	ALLIED WASTE NORTH AMER			1	2FE	22,393,168	101.7380	22,382,448	22,000,000	22,377,129		(16,039)			6.125	4.914	FA	509,056		12/17/2009	02/15/2014
01958X-BR-7	ALLIED WASTE NORTH AMER			1	2FE	4,622,100	106.5000	4,622,100	4,340,000	4,613,434		(8,666)			7.125	4.863	MN	39,512		11/19/2009	05/15/2016
01958X-BS-5	ALLIED WASTE NORTH AMER			1	2FE	4,837,500	106.1250	5,306,250	5,000,000	4,846,397		3,477			6.875	9.160	JD	28,646	171,875	05/28/2009	06/01/2017
020039-DB-6	ALLTEL CORP				1FE	5,553,600	110.3100	5,515,500	5,000,000	5,515,127		(32,702)			7.000	2.709	JJ	175,000		10/16/2009	07/01/2012
02261W-AB-5	ALZA CORP 0% 07/28/2020	@		1	1FE	1,283,462	92.6250	1,202,273	1,298,000	947,368		(191,347)			0.000	(33.706)	NA			08/20/2008	07/28/2020
02261W-AB-5	ALZA CORP 0% 07/28/2020	@LS		1	1FE	7,841,549	92.6250	8,291,790	8,952,000	6,533,480		(222,490)			0.000	(7.073)	NA			08/20/2008	07/28/2020
023650-AH-7	AMER WEST AIR				4FE	6,759,094	79.0000	5,339,684	6,759,094	6,759,094					7.100	7.101	AO	118,641	471,030	05/10/2001	04/02/2021
023551-AF-1	AMERADA HESS				2FE	3,381,150	119.9350	3,598,062	3,000,000	3,335,370		(7,868)			7.875	6.834	AO	59,063	236,250	03/23/2005	10/01/2029
023551-AM-6	AMERADA HESS CORP				2FE	7,630,930	111.9500	8,396,258	7,500,000	7,619,793		(2,151)			7.125	6.546	MS	157,344	534,375	01/25/2005	03/15/2033
023608-AE-2	AMEREN CORPORATION				2FE	4,975,250	112.3220	5,616,115	5,000,000	4,977,802		571			8.875	9.000	MN	56,701	221,875	05/12/2009	05/15/2014
02360X-AF-4	AMERENENERGY				2FE	15,782,753	103.5890	15,434,806	14,900,000	15,007,066		(120,513)			8.350	7.441	MN	207,358	1,244,150	05/20/2002	11/01/2010
02360X-AJ-6	AMERENENERGY GENERATING				2FE	12,785,500	103.2790	12,909,825	12,500,000	12,759,574		(4,328)			7.950	7.756	JD	82,813	993,750	06/12/2002	06/01/2032
97180*-KM-9	AMERICAN AIR #N338AA WILMINGTON TR				4	222,517	99.9560	219,195	219,292	219,292		25,635			10.400	10.398	JJ	11,340		10/28/1987	01/02/2010
024937-A#-1	AMERICAN CAPITAL STRATEGIES SER 2005-A S				5	20,000,000	65.0000	13,000,000	20,000,000	20,000,000					6.140	6.140	FA	511,667	1,352,454	07/01/2005	08/01/2010
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS				2	6,926,824	115.0000	7,965,847	6,926,824	6,926,824					10.440	10.285	AO	152,667	710,735	05/09/1987	10/15/2017
025537-AD-3	AMERICAN ELECTRIC POWER				2FE	718,057	100.9080	688,192	682,000	683,558		(1,031)			5.375	4.239	MS	10,794		12/13/2004	03/15/2010
025816-AQ-2	AMERICAN EXPRESS				1FE	20,848,231	104.3380	21,914,110	21,003,000	20,938,662		15,323			4.875	4.971	JJ	472,130	987,261	07/31/2003	07/15/2013
02580H-AC-0	AMERICAN EXPRESS BK FSB				1FE	36,078,120	103.3470	36,171,380	35,000,000	35,771,766		(161,087)			3.150	1.982	JD	67,375	784,875	03/19/2009	12/09/2011
0258M0-BY-4	AMERICAN EXPRESS CREDIT				1FE	31,407,360	103.2230	33,031,456	32,000,000	31,869,479		22,993			5.000	5.460	JD	128,889	800,000	04/25/2006	12/02/2010
0258M0-BZ-1	AMERICAN EXPRESS CREDIT				1FE	2,990,340	103.1970	3,095,907	3,000,000	2,993,683		886			5.300	5.343	JD	12,808	159,000	11/29/2005	12/02/2015
02635P-TD-5	AMERICAN GENERAL FINANCE				3FE	4,097,892	79.0200	7,901,970	10,000,000	5,065,810		755,994			5.850	5.890	JD	48,750	585,000	06/07/2006	06/01/2013
02666Q-B6-9	AMERICAN HONDA FINANCE		R		1FE	14,410,458	102.7450	14,846,653	14,450,000	14,455,526		25,016			4.625	4.620	AO	165,222	437,063	12/17/2009	04/02/2013
02666Q-D6-7	AMERICAN HONDA FINANCE		R		1FE	1,498,560	109.5070	1,642,605	1,500,000	1,498,877		255			6.700	6.723	AO	25,125	100,500	09/24/2008	10/01/2013
026874-AX-5	AMERICAN INTL GROUP				1FE	9,771,200	83.4250	8,342,550	10,000,000	9,853,461		21,254			5.050	5.349	AO	126,250	505,000	10/13/2005	10/01/2015

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
026874-BE-6	AMERICAN INTL GROUP				2Z		37.9910								6.250	0.000	MS		(208,333)	01/02/2009	03/15/2037
02687Q-DG-0	AMERICAN INTL GROUP				1FE	3,480,715	82.0530	2,871,852	3,500,000	3,483,773		1,536			5.850	5.996	JJ	93,844	204,750	12/07/2007	01/16/2018
029171-AF-2	AMERICAN REAL ESTATE PARTNERS			1	3FE	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					7.125	7.894	FA	80,750	213,750	02/01/2005	02/15/2013
029717-AM-7	AMERICAN STD INC				2FE	5,815,368	100.5750	5,716,700	5,684,000	5,687,580		(28,592)			7.625	7.089	FA	163,731	433,405	11/30/2004	02/15/2010
029912-AZ-5	AMERICAN TOWER CORP				2FE	4,993,200	101.1450	5,057,275	5,000,000	4,993,419		178			4.625	4.604	AO	45,608		10/13/2009	04/01/2015
03028P-AC-0	AMERICAN TRANSMISSION CO, LLC 4.992% SR				1FE	17,818,579	107.6130	19,370,351	18,000,000	17,853,193		23,230			4.992	5.171	AO	189,696	898,560	06/27/2008	04/15/2015
03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS				1FE	16,297,950	104.6710	15,700,590	15,000,000	15,324,300		(181,412)			7.125	5.271	MS	314,687	712,500	11/04/2005	03/15/2011
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	7,993,120	98.7450	7,899,600	8,000,000	7,993,138		18			5.250	5.308	JJ	18,667		12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	6,000,000	115.0000	6,900,000	6,000,000	6,002,779		(149)			9.710	9.711	JD	48,550	582,600	04/03/1990	06/01/2020
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				2	7,000,000	110.0000	7,700,000	7,000,000	7,156,128		(4,188)			7.800	7.800	JJ	273,000	546,000	04/03/1997	07/01/2027
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS				2	4,000,000	110.0000	4,400,000	4,000,000	4,000,000					6.870	6.870	MS	70,227	206,100	03/12/2001	03/29/2011
03076C-AA-4	AMERIPRISE FINANCIAL INC				1FE	641,981	103.3230	663,336	642,000	641,996		1			5.350	5.351	MN	4,389	17,174	11/18/2005	11/15/2010
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	3,000,000	105.4410	3,163,236	3,000,000	3,000,000					5.650	5.650	MN	21,658	169,500	11/18/2005	11/15/2015
03073E-AG-0	AMERISOURCEBERGEN CORP				2FE	5,454,570	98.7250	5,429,886	5,500,000	5,454,986		416			4.875	4.974	MN	31,281		11/16/2009	11/15/2019
03073E-AG-0	AMERISOURCEBERGEN CORP	LS			2FE	1,487,610	98.7250	1,480,878	1,500,000	1,487,723		113			4.875	4.974	MN	8,531		11/16/2009	11/15/2019
030955-AM-0	AMERITECH CAPITAL FUNDNG				1FE	6,011,565	105.2130	5,844,571	5,555,000	5,869,768		(30,311)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
71646X-AA-6	AMETHYST				1	8,125,280	103.7360	8,428,841	8,125,280	8,125,280					4.240	4.241	JJ	158,858	331,262	09/18/2003	01/15/2016
71646Y-AA-4	AMETHYST				1	6,500,226	103.1650	6,705,958	6,500,226	6,500,226					4.390	4.390	AO	60,243	205,789	10/16/2003	04/15/2016
031162-AQ-3	AMGEN INC .375000% 02/01/2013				1FE	2,525,000	100.6250	2,515,625	2,500,000	2,523,012		(1,988)			0.375	0.076	FA	3,906		09/22/2009	02/01/2013
031162-AQ-3	AMGEN INC .375000% 02/01/2013	LS			1FE	9,758,016	100.6250	10,565,625	10,500,000	10,053,875		137,424			0.375	1.818	FA	16,406	31,875	09/22/2009	02/01/2013
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN				2FE	22,808,676	103.1890	23,535,976	22,808,676	24,839,764		(230,372)			6.470	6.470	JJ	618,983	1,393,002	01/26/2007	01/31/2017
032166-AR-1	AMSOUTH BANCORP				2FE	7,326,210	86.6450	7,798,059	9,000,000	7,605,164		123,995			5.200	5.207	AO	117,000	130,000	03/18/2005	04/01/2015
03235M-AA-0	AMTRAK SER. 2001 SECD NTS				1	13,677,667	115.0000	15,729,317	13,677,667	13,677,667					9.500	9.245	JD	57,750	1,275,818	06/13/2001	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			4	5Z		0.5000	185,995	37,199,036						11.780	0.000	AO			09/02/2009	10/20/2012
032511-AU-1	ANADARKO PETROLEUM CORP				2FE	5,587,450	103.7410	5,705,777	5,500,000	5,536,576		(1,697)			5.000	4.738	AO	68,750		06/16/2005	10/01/2012
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	2	9,988,007	94.1200	9,411,981	10,000,000	9,970,123		2,116			2.731	4.917	MJSD	759	139,376	07/15/2009	06/30/2014
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (				2	20,000,000	104.1730	20,834,600	20,000,000	20,000,000					7.200	7.144	JD	4,000	720,000	07/15/2009	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	2	12,000,000	104.0730	12,488,760	12,000,000	12,000,000					7.700	7.092	MN	118,067	422,000	07/15/2009	05/15/2016
035287-AB-7	ANIXTER INC				3FE	5,401,337	93.7500	5,625,000	6,000,000	5,614,794		59,152			5.950	5.979	MS	119,000	357,000	02/24/2005	03/01/2015
00184A-AB-1	AOL TIME WARNER INC				2FE	9,278,406	105.9500	9,518,557	8,984,000	9,091,523		(10,982)			6.750	5.501	AO	128,022		05/22/2008	04/15/2011
00184A-AF-2	AOL TIME WARNER INC				2FE	4,605,361	109.4740	4,926,344	4,500,000	4,539,345		(17,338)			6.875	6.280	MN	51,563	309,375	10/14/2008	05/01/2012
037411-AU-9	APACHE CORP				1FE	9,947,600	110.6520	11,065,190	10,000,000	9,959,392		1,328			6.000	6.062	MS	176,667		09/26/2008	09/15/2013
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON				2	11,784,128	106.5770	12,537,225	11,763,500	11,729,580		5,985			7.760	7.752	FA	306,818	865,453	12/07/2000	02/28/2016
037735-CB-1	APPALACHIAN POWER CO				2FE	4,183,695	102.2760	4,602,402	4,500,000	4,297,030		33,252			4.950	5.991	FA	92,813	222,750	04/20/2006	02/01/2015
037735-CC-9	APPALACHIAN POWER CO				2FE	7,984,800	101.1190	8,089,520	8,000,000	7,998,600		453			4.400	4.443	JD	29,333	176,000	06/02/2005	06/01/2010
037735-CF-2	APPALACHIAN POWER CO				2FE	9,955,600	104.0010	10,400,070	10,000,000	9,987,591		1,306			5.550	5.654	AO	138,750		04/19/2006	04/01/2011
037735-CH-8	APPALACHIAN POWER CO				2FE	2,495,500	107.0260	2,675,658	2,500,000	2,497,482		867			5.650	5.685	FA	53,361	141,250	08/14/2007	08/15/2012
210571-A#-2	AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM				1	6,000,000	110.0000	6,600,000	6,000,000	6,085,656		(5,696)			10.400	10.400	JD	52,000	624,000	08/12/1988	12/01/2018
210571-A*-6	AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM				1	4,500,000	110.0000	4,950,000	4,500,000	4,413,770		4,070			9.690	9.691	MS	145,350	436,050	11/13/1990	03/01/2021
210571-A@-4	AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM				1	5,000,000	110.0000	5,500,000	5,000,000	4,868,767		4,125			7.630	7.631	MS	127,167	381,500	05/09/1995	09/01/2025
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS			1	2	4,055,000	110.0000	4,460,500	4,055,000	4,075,328		(6,668)			9.500	9.500	AO	96,306	361,736	03/09/1988	04/01/2013
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS				2	5,000,000	120.0000	6,000,000	5,000,000	4,991,265		408			9.800	9.801	JJ	225,944	490,000	05/22/1990	07/15/2020
718031-E#-0	AQUA PENNSYLVANIA INC 1ST MTG				1FE	12,000,000	100.3180	12,038,153	12,000,000	11,999,017		24,577			9.120	9.120	JJ	504,640	1,094,400	11/13/1989	01/15/2010
718031-F#-9	AQUA PENNSYLVANIA INC 1ST MTG				1FE	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.930	9.933	JD	41,375	496,500	04/15/1988	06/01/2013
718031-F*-3	AQUA PENNSYLVANIA INC 1ST MTG				1FE	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.970	9.973	JD	41,542	498,500	04/15/1988	06/01/2018
03842*-AA-4	AQUA PENNSYLVANIA INC SEN UNSEC 2034				1	35,000,000	97.3160	34,060,600	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/15/2006	03/31/2034
20754*-AJ-5	AQUARION WATER CO OF CONNECTICUT GMB DUE				1	14,000,000	110.0000	15,400,000	14,000,000	14,252,520		(6,797)			7.330	7.331	JD	85,517	1,026,200	10/15/1997	12/01/2027
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT			2	3FE		99.8660								0.000	0.000	JAJO	40		09/27/2007	01/26/2014
990798-9A-0	ARAMARK CORPORATION TERM LOAN			2	3FE		100.4220								0.000	0.000	JAJO	546		09/28/2007	01/26/2014
039380-AA-8	ARCH COAL INC			1	4FE	1,047,500	105.7500	1,057,500	1,000,000	1,047,072		(428)			8.750	8.264	FA	36,701		12/03/2009	08/01/2016
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014				1FE	9,826,271	104.7500	10,213,125	9,750,000	9,817,206		(10,242)			0.875	0.712	FA	32,229	47,031	05/22/2009	02/15/2014
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014	LS			1FE	3,132,556	104.7500	3,247,250	3,100,000	3,128,375		(4,181)			0.875	0.650	FA	10,247	13,563	05/19/2009	02/15/2014
039483-AR-3	ARCHER DANIELS MIDLAND CO				1FE	3,326,711	109.6230	3,085,887	2,815,000	3,253,676		(12,747)			6.625	5.324	MN	31,082	186,494	05/20/2003	05/01/2029
039483-AK-8	ARCHER-DANIELS-MIDLAND				1FE	1,053,958	112.4680	1,053,823	937,000	993,821		(16,172)			7.125	6.086	MS	22,254	66,761	01/01/2006	03/01/2013
039483-AQ-5	ARCHER-DANIELS-MIDLAND				1FE	2,704,175	103.4460	2,586,143	2,500,000	2,526,639		(29,304)			5.870	4.607	MN	18,751	146,750	02/03/2003	11/15/2010
040555-CF-9	ARIZONA PUB SERVICE CO				2FE	3,248,374	86.9540	4,373,776	5,030,000	3,262,843		14,469			5.625	9.349	MN	36,153	282,938	04/20/2009	05/15/2033

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
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	1,491,870	105.7240	1,585,865	1,500,000	1,494,099		703			6.250	6.312	FA	39,063	93,750	07/31/2006	08/01/2016
040555-CK-8	ARIZONA PUBLIC SERVICE				2FE	4,992,450	99.7990	4,989,960	5,000,000	4,992,746		94			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
042735-BA-7	ARROW ELECTRONICS INC				2FE	13,995,660	98.9360	13,851,082	14,000,000	13,995,736		61			6.000	6.006	AO	212,333		09/23/2009	04/01/2020
045488-AA-1	ASSOCIATED BANC-CORP				3FE	7,555,350	99.1530	6,940,724	7,000,000	7,122,612		(70,454)			6.750	5.607	FA	178,500	459,878	11/19/2002	08/15/2011
046265-AE-4	ASTORIA FINANCIAL CORP				2FE	5,988,300	93.2750	5,596,476	6,000,000	5,996,044		179			5.750	5.776	AO	72,833		10/08/2002	10/15/2012
001957-BC-2	AT&T CORP			3	1FE	4,387,200	110.1070	4,404,280	4,000,000	4,140,674		(69,728)			7.300	6.961	MN	37,311	292,000	02/24/2006	11/15/2011
00206R-AD-4	AT&T CORP				1FE	3,796,800	103.6500	4,146,000	4,000,000	3,798,421		1,621			6.500	6.910	MS	86,667	130,000	04/24/2009	09/01/2037
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5				1	1,556,125	106.7540	1,661,229	1,556,125	1,556,125					7.091	7.201	JUL	50,575	110,300	11/08/2001	07/16/2012
00206R-AG-7	AT&T INC				1FE	2,778,060	101.5730	3,047,202	3,000,000	2,779,766		1,706			6.300	6.894	JJ	87,150	94,500	04/28/2009	01/15/2038
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W			2	1	11,711,742	111.5100	11,950,512	10,716,991	11,465,235		(8,721)			7.080	4.998	MON	33,723	126,139	03/16/2007	07/15/2016
00209A-AE-6	AT&T WIRELESS				1FE	27,654,056	107.4400	27,934,296	26,000,000	26,401,743		(323,032)			7.875	6.937	MS	682,500	2,047,500	06/27/2008	03/01/2011
04775H-AK-3	ATLANTA GAS LT CO MTN				1FE	7,000,000	122.1730	8,552,138	7,000,000	7,024,674		(1,100)			8.700	8.700	AO	152,250	609,000	03/26/1992	04/01/2022
049560-AB-1	ATMOS ENERGY				2FE	15,810,458	106.6790	16,081,874	15,075,000	15,254,793		(124,171)			7.375	6.467	MN	142,061	1,111,781	02/02/2005	05/15/2011
049560-AF-2	ATMOS ENERGY CORP				2FE	9,452,000	104.7820	9,430,353	9,000,000	9,440,806		(11,469)			4.950	3.830	AO	94,050	99,000	11/06/2009	10/15/2014
049560-AG-0	ATMOS ENERGY CORP				2FE	18,081,760	93.3660	16,805,862	18,000,000	18,075,599		(1,349)			5.950	5.918	AO	226,100	1,071,000	11/04/2004	10/15/2034
053332-AH-5	AUTOZONE INC				2FE	12,376,205	110.2240	12,675,703	11,500,000	12,368,555		(7,670)			6.500	4.452	JJ	344,681	215,493	12/17/2009	01/15/2014
053332-AJ-1	AUTOZONE INC				2FE	4,977,500	110.6920	5,534,615	5,000,000	4,979,797		1,653			7.125	7.181	FA	148,438	353,281	07/29/2008	08/01/2018
053332-AK-8	AUTOZONE INC				2FE	4,997,950	108.4500	5,422,495	5,000,000	4,998,109		159			5.750	5.802	JJ	142,951		06/29/2009	01/15/2015
05366#-AC-7	AVIATION CAPITAL GROUP CORP 3-YEAR				2	15,000,000	101.7200	15,258,000	15,000,000	15,000,000					6.570	6.570	FA	391,463	657,000	07/20/2007	08/08/2010
05366#-AD-5	AVIATION CAPITAL GROUP CORP 5-YEAR				2	20,000,000	105.1120	21,022,400	20,000,000	20,000,000					6.790	6.790	FA	539,428	1,358,000	07/20/2007	08/08/2012
05379B-AP-2	AVISTA CORP				2FE	14,965,500	98.0520	14,707,755	15,000,000	14,966,048		456			5.125	5.164	AO	211,406		09/15/2009	04/01/2022
053807-AN-3	AVNET INC				2FE	20,153,968	103.1690	20,375,818	19,750,000	20,048,964		(34,868)			6.625	6.343	MS	385,262	1,308,438	10/05/2006	09/15/2016
054303-AT-9	AVON PRODUCTS INC				1FE	14,681,700	105.6430	15,318,192	14,500,000	14,685,036		848			4.800	4.402	MS	232,000	552,000	12/17/2009	03/01/2013
05523U-AA-8	BAE SYSTEMS HOLDINGS INC		R		2FE	14,797,052	106.2050	15,718,296	14,800,000	14,846,419		5,827			6.400	7.017	JD	42,098	921,600	11/30/2009	12/15/2011
05523U-AD-2	BAE SYSTEMS HOLDINGS INC		R		2FE	10,979,820	103.0190	11,332,079	11,000,000	10,987,184		1,903			5.200	5.225	FA	216,089	572,000	10/21/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	21,044,022	104.1240	20,929,004	20,100,000	21,008,786		(28,886)			4.950	3.826	JD	82,913	489,184	10/26/2009	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	7,972,080	107.5670	8,605,352	8,000,000	7,973,256		1,176			6.375	6.416	JD	42,500	250,720	06/01/2009	06/01/2019
059165-DZ-0	BALTIMORE GAS & ELECTRIC				2FE	12,172,953	105.4180	11,722,459	11,120,000	12,162,942		(10,011)			5.900	4.284	AO	164,020		12/01/2009	10/01/2016
059172-AA-4	BALTIMORE GAS & ELECTRIC				2FE	4,776,420	108.0560	4,862,534	4,500,000	4,773,616		(2,818)			6.125	4.276	JJ	137,813	93,151	12/17/2009	07/01/2013
060077-H*-8	BANGOR HYDRO-ELEC CO 1ST MTG		I		2	13,238,551	115.0000	14,950,000	13,000,000	13,148,043		(7,577)			10.250	10.252	FA	555,208	1,332,500	04/19/1990	06/15/2020
060077-H@-6	BANGOR HYDRO-ELEC CO 1ST MTG		I		2	5,964,693	115.0000	6,900,000	6,000,000	5,968,226		1,371			8.980	8.980	AO	121,230	538,800	01/29/1992	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				1FE	19,766,000	102.4020	20,480,360	20,000,000	19,752,713		(3,288)			5.750	5.952	JD	95,833	718,750	09/02/2009	12/01/2017
06050B-AG-6	BANK OF AMERICA CORP				1FE	9,966,540	100.9230	10,092,310	10,000,000	9,975,046		8,506			2.100	2.105	AO	35,583	157,500	03/04/2009	04/30/2012
06050B-AJ-0	BANK OF AMERICA CORP				1FE	70,320,900	101.8940	71,326,010	70,000,000	70,293,621		(38,215)			2.375	2.088	JD	41,563	831,250	09/08/2009	06/22/2012
06051G-DY-2	BANK OF AMERICA CORP				1FE	4,972,250	113.4710	5,673,570	5,000,000	4,975,230		1,819			7.375	7.520	MN	47,118	186,424	05/08/2009	05/15/2014
06051G-DZ-9	BANK OF AMERICA CORP				1FE	14,886,600	115.6850	17,352,705	15,000,000	14,891,109		4,509			7.625	7.732	JD	95,313	568,698	05/28/2009	06/01/2019
06051G-EA-3	BANK OF AMERICA CORP				1FE	14,962,350	107.5320	16,129,830	15,000,000	14,964,186		1,836			6.500	6.555	FA	414,375		07/23/2009	08/01/2016
628855-AN-8	BANK OF AMERICA CORP				1FE	683,632	116.5250	582,624	500,000	609,560		(16,479)			10.200	10.149	JJ	23,517	51,000	01/01/2005	07/15/2015
06050T-KW-1	BANK OF AMERICA NA				1FE	2,997,600	101.6390	3,049,158	3,000,000	2,998,080		198			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
06050M-FN-2	BANK OF AMERICA PRINCIPAL PROTECTED NTS			3	1FE	40,000,000	92.5430	37,017,200	40,000,000	40,000,000					0.000	0.000	FA			01/25/2006	02/01/2016
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%				1FE	8,775,223	105.8360	9,287,321	8,775,223	8,775,223					6.410	6.416	MON	46,874	80,937	11/17/2009	12/01/2016
92964@-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,000	96.9960	19,399,146	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	08/30/2004	09/14/2019
064057-BD-3	BANK OF NEW YORK				1FE	10,314,200	102.5610	10,256,150	10,000,000	10,201,295		(20,104)			5.500	5.186	JD	45,833	550,000	07/23/2003	12/01/2017
06406J-HB-4	BANK OF NEW YORK CO INC				1FE	4,983,200	105.0370	5,251,830	5,000,000	4,990,243		1,605			4.950	4.993	MS	72,875	247,500	03/03/2005	03/15/2015
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	6,990,900	104.9890	7,349,223	7,000,000	6,991,345		196			5.450	5.473	MN	48,747	193,929	05/05/2009	05/15/2019
064207-UV-3	BANK OF OKLAHOMA			1	2FE	9,985,600	93.0000	9,300,000	10,000,000	9,988,618		1,208			5.750	5.762	MN	73,472	575,000	05/14/2007	05/15/2017
06659#-AB-3	BANNER SEVENTEEN, LLC 2016			3	3	8,000,000	90.3240	7,225,912	8,000,000	8,000,000					1.231	6.215	JAJO	17,776	204,567	04/07/2006	04/28/2016
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK				1	3,864,808	105.4220	4,074,367	3,864,808	3,865,580		(623)			10.160	10.159	JJ	194,151	316,462	01/03/1994	01/03/2012
070101-D@-6	BASIN ELECTRIC POWER COOPERATIVE 2016				1	7,000,000	97.5500	6,828,500	7,000,000	7,000,000					4.000	4.000	AO	54,444		10/01/2009	10/28/2016
071813-AU-3	BAXTER INTERNATIONAL INC				1FE	8,426,170	106.0120	8,480,992	8,000,000	8,382,080		(13,949)			4.625	3.620	MS	108,944	138,750	10/20/2009	03/15/2015
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	11,959,920	100.0730	12,008,808	12,000,000	11,961,090		1,170			4.500	4.534	FA	196,500		08/17/2009	08/15/2019
059457-A*-2	BBVA 5.76% 09/29/2016		R	1	1	15,000,000	80.4100	12,061,551	15,000,000	15,000,000					5.760	5.760	MS	220,800	864,000	09/18/2006	09/29/2016
073857-AJ-5	BEAR STEARNS CO INC				1FE	5,138,698	110.0330	5,501,665	5,000,000	5,080,277		(14,089)			5.700	5.650	MN	36,417	285,000	01/01/2005	11/15/2014
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036			1	2FE	2,958,265	114.5000	3,283,860	2,868,000	2,956,580		(1,684)			2.500	1.692	JD	3,187	35,850	12/03/2009	12/15/2036
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036	LS		1	2FE	7,403,923	114.5000	8,166,140	7,132,000	7,377,196		(17,345)			2.500	1.603	JD	7,924	101,650	12/03/2009	12/15/2036
075887-AS-8	BECTON DICKINSON				1FE	4,819,500	105.6070	5,280,355	5,000,000	4,928,845		18,425			4.550	5.024	AO	48,028	227,500	07/31/2003	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
075887-AT-6	BECTON DICKINSON				1FE	34,285,250	101.4200	35,496,860	35,000,000	34,512,250		45,412			4.900	5.111	AO	362,056	1,715,000	06/29/2004	04/15/2018
079857-AG-3	BELLSOUTH CAP FD				1FE	10,983,387	100.7980	10,079,770	10,000,000	10,017,943		(143,521)			7.750	7.431	FA	292,778	775,000	11/22/2000	02/15/2010
079860-AJ-1	BELLSOUTH CORP				1FE	1,403,910	106.7800	1,601,708	1,500,000	1,451,636		15,013			4.750	5.987	MN	9,104	71,250	08/01/2006	11/15/2012
081437-AF-2	BEMIS COMPANY INC				2FE	2,990,730	109.9450	3,298,335	3,000,000	2,991,012		282			6.800	6.853	FA	87,267		07/20/2009	08/01/2019
084653-A*-5	BERKSHIRE GAS CO 1ST MTG		R	1	2	8,000,000	100.0000	8,000,000	8,000,000	7,973,248		1,733			10.060	10.062	FA	335,333	804,800	12/07/1988	02/01/2019
084653-D#-8	BERKSHIRE GAS CO SR NT		R		2	8,000,000	115.0000	9,200,000	8,000,000	7,698,895		14,974			9.600	9.604	MS	256,000	768,000	06/14/1990	09/01/2020
084670-AS-7	BERKSHIRE HATHAWAY FIN				1FE	11,176,757	106.6070	11,955,930	11,215,000	11,200,585		5,609			4.750	4.808	MN	68,069	532,713	05/11/2005	05/15/2012
084670-AS-7	BERKSHIRE HATHAWAY FIN	LS			1FE	782,323	106.6070	836,862	785,000	783,991		393			4.750	4.808	MN	4,765	37,288	05/11/2005	05/15/2012
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN			2	4FE	5,805,530	100.0000	5,805,530	5,805,530	5,805,530					2.254	2.434	MJSD	6,544	150,176	11/06/2008	04/03/2015
086516-AF-8	BEST BUY 2.250000% 01/15/2022			1	2FE	3,745,670	107.1250	3,588,688	3,350,000	3,350,000					2.250	2.250	JJ	34,756	75,375	10/04/2007	01/15/2022
086516-AJ-0	BEST BUY CO				2FE	4,991,200	109.8590	5,492,970	5,000,000	4,993,539		1,566			6.750	6.883	JJ	155,625	357,188	06/19/2008	07/15/2013
09071*-AA-3	BIRCHWOOD POWER PARTNERS			3	2	18,851,685	115.0000	21,843,262	18,994,141	19,128,271		(22,413)			9.875	10.020	MJSD	5,210	1,915,231	12/22/1994	12/30/2016
091797-AN-0	BLACK & DECKER				2FE	2,987,610	103.0810	3,092,436	3,000,000	2,990,754		1,068			5.750	5.805	MN	22,042	172,500	11/13/2006	11/15/2016
091797-AJ-9	BLACK & DECKER CORP				2FE	12,205,830	106.3730	11,169,165	10,500,000	10,866,999		(175,027)			7.125	4.548	JD	62,344	623,438	11/21/2003	06/01/2011
092113-AF-6	BLACK HILLS CORP				2FE	5,000,000	114.0410	5,702,035	5,000,000	5,000,000					9.000	9.000	MN	57,500	226,250	05/11/2009	05/15/2014
092114-AA-5	BLACK HILLS POWER 1ST MTG BOND, SER AE				1FE	27,000,000	108.6890	29,346,030	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC				1FE	4,996,550	100.4540	5,022,715	5,000,000	4,996,557		7			6.125	6.135	MN	54,444		10/22/2009	11/01/2039
09247X-AC-5	BLACKROCK INC				1FE	4,215,830	107.5220	4,569,698	4,250,000	4,221,889		2,752			6.250	6.355	MS	78,212	265,625	09/12/2007	09/15/2017
09247X-AC-5	BLACKROCK INC	LS			1FE	743,970	107.5220	806,417	750,000	745,039		486			6.250	6.355	MS	13,802	46,875	09/12/2007	09/15/2017
09247X-AD-3	BLACKROCK INC				1FE	19,971,000	98.7440	19,748,840	20,000,000	19,971,312		312			3.500	3.532	JD	40,833		12/07/2009	12/10/2014
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN			2	6*	541,587	23.1740	114,500	494,083		(203,311)	(675,604)	249,114		2.731	11.354	MJSD			03/31/2008	08/11/2011
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	19,871,600	98.6010	19,720,180	20,000,000	19,874,944		3,344			5.750	5.886	MS	415,278		08/20/2009	09/15/2019
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C				2	20,000,253	101.1580	20,231,814	20,000,253	20,365,125		(65,820)			5.120	5.153	JAJO	179,202	451,664	07/08/2004	07/28/2014
097014-AG-9	BOEING CAPITAL CORP				1FE	5,394,538	109.3680	5,468,395	5,000,000	5,119,730		(39,620)			6.500	5.291	FA	122,778	243,750	07/29/2004	02/15/2012
097014-AG-9	BOEING CAPITAL CORP	0			1FE	5,387,650	109.3680	5,468,395	5,000,000	5,123,607		(53,726)			6.500	5.252	FA	122,778	325,000	06/24/2004	02/15/2012
097014-AH-7	BOEING CAPITAL CORP				1FE	25,220,250	108.9000	27,225,075	25,000,000	25,109,806		(5,464)			5.800	5.639	JJ	668,611		04/20/2006	01/15/2013
097023-AZ-8	BOEING CO				1FE	9,895,800	100.2710	10,027,110	10,000,000	9,899,038		3,238			4.875	5.032	FA	207,188		07/23/2009	02/15/2020
097023-BA-2	BOEING CO				1FE	6,271,056	102.3500	6,570,902	6,420,000	6,271,797		741			5.875	6.062	FA	160,299		07/23/2009	02/15/2040
097023-BA-2	BOEING CO	LS			1FE	1,543,344	102.3500	1,617,138	1,580,000	1,543,526		182			5.875	6.062	FA	39,451		07/23/2009	02/15/2040
097023-BC-8	BOEING CO				1FE	24,599,250	96.6710	24,167,800	25,000,000	24,604,962		5,712			3.750	4.015	MN	106,771		11/17/2009	11/20/2016
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER			3	1	11,149,967	117.8880	11,465,086	9,725,391	10,791,076		(85,795)			7.700	5.867	MON	33,282	746,782	09/06/2005	09/15/2021
09951#-AE-6	BORAL LTD/BORAL USA GTD SR NTS		R		2	19,499,379	101.4880	20,297,600	20,000,000	19,508,556		9,176			5.420	5.988	MN	156,578	813,000	11/17/2009	05/09/2015
97181#-HV-8	BORDERS GROUP SR SEC NTS				2	3,648,048	90.3070	3,325,732	3,682,702	3,660,715		1,293			6.850	7.120	MON	21,022	123,460	11/12/2003	12/01/2017
099724-AC-0	BORG-WARNER AUTOMOTIVE	0			3FE	4,770,001	78.2130	3,910,660	5,000,000	4,799,306		1,920			7.125	7.669	FA	134,583	356,250	01/01/2005	02/15/2029
101137-AJ-6	BOSTON SCIENTIFIC CORP				3FE	9,969,400	100.2040	10,020,410	10,000,000	9,969,651		251			4.500	4.655	JJ	21,250		12/10/2009	01/15/2015
10138M-AB-1	BOTTLING GROUP LLC				1FE	14,282,193	107.1980	15,543,696	14,500,000	14,419,014		25,631			4.625	4.836	MN	85,691	670,625	06/01/2004	11/15/2012
05569A-AB-5	BP AMI LEASING INC		R		1FE	15,000,000	105.4300	15,814,440	15,000,000	15,000,000					5.523	5.523	MN	121,966	414,225	05/01/2009	05/08/2019
10513Q-BD-2	BRANCH BANKING & TRUST				1FE	1,023,170	105.0970	1,050,967	1,000,000	1,008,529		(1,457)			4.875	4.571	JJ	22,479	24,375	07/16/2003	01/15/2013
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR			2	3FE	635,721	96.7010	638,176	659,950	638,176		3,193			7.250	6.156	MJSD	12,222	37,430	07/03/2008	05/28/2015
109641-AE-0	BRINKER INTERNATIONAL				3FE	13,482,635	98.0570	13,237,655	13,500,000	13,491,124		1,718			5.750	5.766	JD	64,688	776,250	05/20/2004	06/01/2014
110122-AL-2	BRISTOL-MEYERS SQUIBB				1FE	5,460,200	108.3840	5,419,180	5,000,000	5,437,888		(18,296)			5.250	2.695	FA	99,167		10/16/2009	08/15/2013
110394-AB-9	BRISTOW GROUP INC			1	3FE	3,920,000	99.0000	3,960,000	4,000,000	3,920,502		502			7.500	9.542	MS	88,333		12/02/2009	09/15/2017
171870-AK-4	BROADWING INC				3FE	3,080,500	81.2500	2,478,125	3,050,000	3,075,739		(1,110)			7.250	7.150	JD	9,828	221,125	02/03/2005	06/15/2023
05577*-AB-8	BROOKFIELD POWER NEW YORK FINANCE L.P. 2			3	2FE	25,000,000	99.3670	24,841,643	25,000,000	25,000,000					1.503	5.975	MJSD	11,484	558,451	11/20/2007	12/19/2012
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				1	25,000,000	96.6210	24,155,250	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	11/29/2005	12/16/2025
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE			13	5	671,521	75.0000	705,066	940,088	685,558		4,847	228,421		14.500	15.566	MJSD		101,221	04/28/2006	04/28/2013
115236-A*-2	BROWN & BROWN INC, SER. A SR NTS				2	25,216,033	101.5150	25,378,750	25,000,000	25,036,377		(50,125)			5.570	5.570	MS	410,014	1,114,000	09/10/2008	09/15/2011
116663-AC-9	BRUCE MANSFIELD UNIT 1 2				2FE	11,901,171	99.6680	11,861,648	11,901,171	11,901,171					6.850	6.850	JD	67,936	811,845	07/10/2007	06/01/2034
118230-AE-1	BUCKEYE PARTNERS				2FE	8,983,260	97.8160	8,803,404	9,000,000	8,988,382		1,241			5.125	5.146	JJ	230,625	461,250	06/27/2005	07/01/2017
118230-AG-6	BUCKEYE PARTNERS LP				2FE	15,000,000	103.5940	15,539,055	15,000,000	15,000,000					6.050	6.050	JJ	418,458	907,500	01/08/2008	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP				2FE	6,954,430	99.6990	6,978,923	7,000,000	6,955,711		1,281			5.500	5.580	FA	142,236		08/11/2009	08/15/2019
118230-AH-4	BUCKEYE PARTNERS LP	LS			2FE	4,967,450	99.6990	4,984,945	5,000,000	4,968,365		915			5.500	5.580	FA	101,597		08/11/2009	08/15/2019
991173-9B-3	BUFFETS, INC. 2ND LIEN EXIT PFLC			2	5*		19.3990					(1,467)			0.000	0.000	MJSD	519		06/30/2009	05/01/2013
05567Y-AA-7	BURLINGTN NORTH SANTA FE				1FE	11,264,579	99.4800	11,205,958	11,264,579	11,264,579					4.967	4.967	AO	139,878	540,335	09/26/2005	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE				1FE	15,626,424	100.9000	15,767,062	15,626,424	15,626,424					5.720	5.718	JJ	412,156	848,237	05/10/2006	01/15/2024
12189T-AA-2	BURLINGTN NORTH SANTA FE				2FE	7,178,156	111.4600	7,077,704	6,350,000	7,128,233		(11,610)			7.000	5.811	JD	19,756	292,250	10/27/2009	12/15/2025

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 (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
12189T-AF-1	BURLINGTN NORTH SANTA FE				2FE	15,000,000	104.7490	15,712,350	15,000,000	15,000,000					7.250	7.240	FA	453,125	1,087,500	02/08/2002	08/01/2097
12200B-AA-6	BURLINGTN NORTH SANTA FE				1FE	11,028,113	103.4410	12,230,674	11,823,858	11,231,342		31,874			4.575	5.243	JJ	249,434	258,742	07/11/2006	01/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	3,498,250	106.4380	3,725,334	3,500,000	3,498,631		147			5.650	5.693	MN	32,958	197,750	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				2FE	4,995,650	105.1840	5,259,175	5,000,000	4,995,800		58			6.150	6.178	MN	51,250	307,500	04/10/2007	05/01/2037
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.				2	16,677,589	110.2590	18,388,536	16,677,589	16,677,589					6.605	6.689	MON	359,688	1,102,609	06/07/2002	08/01/2022
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI				1	12,929,219	105.5480	13,646,530	12,929,219	12,929,219					5.631	5.631	JJ	362,000		05/24/2007	07/02/2016
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-				1	3,862,771	102.6890	3,982,985	3,878,680	3,954,468		(23,457)			4.255	4.501	JD	83,894	82,519	06/27/2008	06/28/2012
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-			2	1	5,523,794	101.4280	5,615,340	5,536,292	5,621,901		(60,294)			4.255	4.404	JJ	117,130	225,315	06/27/2008	01/02/2012
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA				1	534,671	104.1870	557,058	534,671	534,671					5.270	5.271	AO	7,044	27,223	11/02/2005	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB				1	2,733,917	103.7760	2,837,150	2,733,917	2,733,917					5.270	5.271	AO	36,019	139,478	11/02/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S				1	2,628,974	103.9580	2,733,028	2,628,974	2,628,974					5.270	5.271	AO	34,637	133,811	11/02/2005	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T			2	1	1,713,119	101.9600	1,746,696	1,713,119	1,713,119					5.270	5.271	AO	22,570	87,246	11/02/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V				1	3,812,292	102.0260	3,889,529	3,812,292	3,812,292					5.270	5.271	AO	50,227	193,745	11/02/2005	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W				1	2,633,270	102.0260	2,686,620	2,633,270	2,633,270					5.270	5.271	AO	34,693	134,293	11/02/2005	04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X				1	1,953,601	101.9600	1,991,892	1,953,601	1,953,601					5.270	5.271	AO	25,739	97,843	11/02/2005	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z				1	1,217,063	101.9600	1,240,917	1,217,063	1,217,063					5.270	5.271	AO	16,035	61,893	11/02/2005	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA				1	1,058,464	104.4490	1,105,555	1,058,464	1,058,464					5.270	5.271	AO	13,945	54,045	11/02/2005	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB				1	667,407	103.7760	692,608	667,407	667,407					5.270	5.271	AO	8,793	34,145	11/02/2005	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y				1	2,841,419	102.3700	2,908,760	2,841,419	2,841,419					5.270	5.271	AO	37,436	144,745	11/02/2005	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA				1	852,021	103.6440	883,069	852,021	852,021					5.270	5.271	AO	11,225	43,476	11/02/2005	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA				1	1,056,871	104.1930	1,101,185	1,056,871	1,056,871					5.270	5.271	AO	13,924	54,095	11/02/2005	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA				1	740,477	104.4540	773,457	740,477	740,477					5.270	5.271	AO	9,756	37,724	11/02/2005	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U				1	365,505	101.9600	372,669	365,505	365,505					5.270	5.271	AO	4,816	18,635	11/02/2005	04/01/2023
12189T-AJ-3	BURLINGTON/SANTA				2FE	8,385,200	107.1860	10,718,570	10,000,000	8,524,381		32,752			6.700	8.179	FA	279,167	670,000	10/18/2000	08/01/2028
74932#-AA-2	BUZZI UNICEM / RC CEMENT 6.60% SERIES A		R	2	2	8,666,666	101.9210	8,833,169	8,666,666	8,666,666					6.600	6.600	MN	50,844	286,000	05/03/2002	05/29/2010
12673P-AC-9	CA INC				2FE	7,932,960	100.5610	8,044,880	8,000,000	7,933,634		674			5.375	5.520	JD	57,333		11/09/2009	12/01/2019
127210-AB-8	CADBURY SCHWEPPES US FIN		R		2FE	26,250,619	103.9980	26,825,296	25,794,000	26,282,295		(5,233)			5.125	4.580	AO	330,486	768,750	12/17/2009	10/01/2013
127391-AA-8	CADETS TRUST 2003-1		I		1	19,974,050	95.7990	19,159,800	20,000,000	19,992,816		2,582			4.800	4.810	JJ	442,667	300,000	11/03/2009	07/15/2013
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER		I		2	2,495,107	106.3050	2,652,430	2,495,107	2,495,107					6.390	6.391	JJ	66,875	159,281	09/20/2002	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER		I		2	2,495,107	106.3050	2,652,430	2,495,107	2,495,107					6.390	6.391	JJ	66,875	159,281	09/20/2002	01/31/2015
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER		I		2	2,495,107	106.3050	2,652,430	2,495,107	2,495,107					6.390	6.391	JJ	66,875	159,281	09/20/2002	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES		I		2	2,495,107	106.3050	2,652,430	2,495,107	2,495,107					6.390	6.392	JJ	66,875	159,281	09/20/2002	01/31/2015
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER				2	5,543,682	96.5650	5,353,258	5,543,682	5,543,682					6.000	6.096	MON	19,403	332,124	09/22/2004	05/10/2025
12811#-AA-8	CALAMOS HOLDINGS 5.24% SR NTS				2	6,138,614	101.7920	6,248,618	6,138,614	6,292,872		(111,925)			5.240	5.240	AO	55,398	321,663	04/13/2004	04/29/2011
13006*-AH-0	CALIFORNIA AMERICAN WTR CO 1ST MTG				2	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					9.220	9.222	JD	76,833	922,000	05/10/1991	06/01/2021
130789-U#-5	CALIFORNIA WATER SERVICE CO. 2003-M				1Z	10,000,000	109.0470	10,904,712	10,000,000	10,000,000					5.520	5.520	MN	92,000	552,000	08/27/2003	11/01/2013
130789-U*-9	CALIFORNIA WATER SERVICE CO. 4.58% NOTES				1Z	10,000,000	101.8170	10,181,661	10,000,000	10,000,000					4.580	4.577	JD	230,272	458,000	02/11/2003	06/30/2010
130789-S*-2	CALIFORNIA WATER SERVICE CO. SERIES E SR				1	8,000,000	118.5710	9,485,674	8,000,000	8,000,000					7.110	7.111	MN	94,800	568,800	04/22/2002	05/01/2032
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026			1	2FE	13,473,411	134.6250	16,155,000	12,000,000	12,534,111		(387,279)			2.500	(0.508)	JD	13,333	300,000	02/23/2009	06/15/2026
134429-AM-1	CAMPBELL SOUP COMPANY				1FE	5,634,856	106.3990	5,319,925	5,000,000	5,093,275		(79,082)			6.750	4.467	FA	127,500	337,500	02/21/2003	02/15/2011
134429-AR-0	CAMPBELL SOUP COMPANY				1FE	19,727,072	107.9990	21,043,566	19,485,000	19,570,137		(19,480)			5.000	4.837	JD	75,775	830,500	07/31/2003	12/03/2012
134429-AS-8	CAMPBELL SOUP COMPANY				1FE	2,460,675	108.0410	2,701,033	2,500,000	2,482,041		4,228			4.875	5.088	AO	30,469	121,875	06/01/2004	10/01/2013
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A		I		2	12,509,463	114.5370	14,327,920	12,509,463	12,471,283		3,393			7.490	7.489	JJ	432,042	936,959	12/15/2000	01/15/2021
138616-AA-5	CANTOR FITZGERALD LP				2FE	4,965,400	97.8650	4,893,275	5,000,000	4,965,866		376			7.875	7.964	AO	78,750		10/14/2009	10/15/2019
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LOAN C			2	4FE	6,462,329	100.2250	6,461,570	6,447,035	6,461,570		(11,096)			2.740	2.726	MJSD	15,247	153,293	07/01/2008	12/14/2012
14040E-HG-0	CAPITAL ONE BANK				2FE	20,184,630	107.5030	20,963,144	19,500,000	19,921,085		(107,343)			6.500	5.800	JD	63,375	1,267,500	06/27/2007	06/13/2013
14043C-AB-9	CAPITAL ONE CAPITAL V				2FE	2,965,380	116.2500	3,487,500	3,000,000	2,965,453		73			10.250	10.406	FA	124,708		07/29/2009	08/15/2039
14040H-AQ-8	CAPITAL ONE FINANCIAL CO				2FE	9,843,590	105.0370	9,978,525	9,500,000	9,837,099		(7,206)			5.700	3.565	MS	159,442	199,500	12/17/2009	09/15/2011
14040H-AS-4	CAPITAL ONE FINANCIAL CO				2FE	4,975,550	113.2230	5,661,160	5,000,000	4,978,072		577			7.375	7.499	MN	38,924	185,399	05/19/2009	05/23/2014
14149Y-AG-3	CARDINAL HEALTH INC				2FE	4,422,700	98.1140	4,905,695	5,000,000	4,662,121		51,893			4.000	5.448	JD	8,889	200,000	11/05/2004	06/15/2015
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	3,489,010	101.8370	3,564,299	3,500,000	3,491,232		907			6.000	6.058	JD	9,333	210,000	06/05/2007	06/15/2017
14149Y-AS-7	CARDINAL HEALTH INC				2FE	4,858,985	106.2860	4,836,022	4,550,000	4,849,721		(9,264)			5.500	3.460	JD	11,122	125,125	11/23/2009	06/15/2013
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS				3	24,269,422	91.9380	22,417,521	24,383,200	24,274,924		4,698			5.720	5.782	MS	352,554	1,384,007	09/10/2008	09/30/2027
14170T-AA-9	CAREFUSION CORP				2FE	4,917,900	107.0520	5,352,605	5,000,000	4,920,523		2,623			6.375	6.626	FA	141,667		07/14/2009	08/01/2019
14170T-AC-5	CAREFUSION CORP				2FE	5,193,045	103.0920	5,154,600	5,000,000	5,190,286		(2,759)			4.125	2.598	FA	91,667		12/17/2009	08/01/2012
14170T-AE-1	CAREFUSION CORP				2FE	10,607,260	105.1210	10,512,140	10,000,000	10,602,591		(4,669)			5.125	3.689	FA	227,778		12/17/2009	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
141784-DG-0	CARGILL INC				1FE	24,468,507	106.0340	25,978,404	24,500,000	24,479,135		2,671			5.200	5.219	JJ	562,683	702,000	06/27/2008	01/22/2013
144141-CS-5	CAROLINA POWER & LIGHT				1FE	7,996,800	109.6380	8,771,032	8,000,000	7,998,982		358			6.500	6.506	JJ	239,778	520,000	07/25/2002	07/15/2012
144141-CV-8	CAROLINA POWER & LIGHT				1FE	2,802,480	99.4470	2,983,410	3,000,000	2,804,574		2,094			5.700	6.214	AO	42,750	85,500	04/29/2009	04/01/2035
144141-CW-6	CAROLINA POWER & LIGHT				1FE	4,995,250	107.6130	5,380,660	5,000,000	4,997,213		452			5.150	5.162	AO	64,375	257,500	03/17/2005	04/01/2015
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG				1FE	9,814,500	127.7470	12,774,740	10,000,000	9,913,519		4,083			8.625	8.933	MS	253,958	862,500	11/22/1991	09/15/2021
147528-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -			2	1	9,000,000	102.6110	9,234,990	9,000,000	9,000,000					5.720	5.720	MS	130,130	514,800	09/12/2006	09/30/2019
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			2	1	9,000,000	102.1360	9,192,240	9,000,000	9,000,000					5.720	5.720	MS	130,130	514,800	09/12/2006	03/30/2020
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS				1	1,430,617	102.3510	1,462,157	1,428,571	1,428,571		(4,419)			7.890	7.415	MN	14,402	56,357	01/01/2005	05/15/2010
14911R-AH-2	CATERPILLAR FIN SERV CRP				1FE	10,155,200	101.3260	10,132,640	10,000,000	10,037,984		(89,157)			4.300	3.371	JD	35,833	430,000	09/02/2008	06/01/2010
14912L-3G-4	CATERPILLAR FIN SERV CRP				1FE	1,994,680	106.1390	2,122,778	2,000,000	1,997,928		1,085			5.125	5.186	AO	22,493	102,500	10/31/2006	10/12/2011
14912L-3N-9	CATERPILLAR FIN SERV CRP				1FE	2,498,675	107.5320	2,688,298	2,500,000	2,499,185		253			4.850	4.862	JD	8,083	121,250	12/03/2007	12/07/2012
14912L-3S-8	CATERPILLAR FIN SERV CRP				1FE	3,495,485	104.1290	3,644,498	3,500,000	3,497,087		860			4.250	4.279	FA	59,087	148,750	02/04/2008	02/08/2013
14912L-3U-3	CATERPILLAR FIN SERV CRP	D			1FE	3,491,285	104.1580	3,645,520	3,500,000	3,492,492		699			5.450	5.518	AO	40,269	190,750	03/19/2008	04/15/2018
149123-BL-4	CATERPILLAR INC				1FE	6,665,175	94.3730	7,077,953	7,500,000	6,671,226		6,051			5.300	6.161	MS	117,042	198,750	07/13/2009	09/15/2035
149123-BL-4	CATERPILLAR INC	D			1FE	5,776,485	94.3730	6,134,226	6,500,000	5,781,729		5,244			5.300	6.161	MS	101,436	172,250	07/13/2009	09/15/2035
124857-AB-9	CBS CORP				2FE	4,240,076	113.6820	4,547,272	4,000,000	4,240,501		(1,547)			8.200	6.669	MN	41,911	82,911	12/17/2009	05/15/2014
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA			2	3FE		100.0000								0.000	0.000	MJSD			05/02/2007	04/02/2014
15189X-AC-2	CENTERPOINT ENER HOUSTON				2FE	10,725,700	106.2940	10,629,430	10,000,000	10,690,611		(31,411)			5.700	3.406	MS	167,833		10/26/2009	03/15/2013
15189X-AG-3	CENTERPOINT ENER HOUSTON				2FE	7,161,078	107.6270	7,165,812	6,658,000	7,140,062		(21,016)			5.750	3.798	JJ	176,529		10/19/2009	01/15/2014
75953G-AC-7	CENTERPOINT ENERGY				2FE	7,118,145	105.7600	6,874,387	6,500,000	6,645,469		(122,321)			7.750	5.659	FA	190,306	503,750	04/20/2006	02/15/2011
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	3,986,320	103.3230	4,132,916	4,000,000	3,988,642		1,099			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189P-AE-5	CENTERPOINT PPTS				2	3,994,640	100.8220	4,032,868	4,000,000	3,998,651		821			5.250	5.273	JJ	96,833	222,000	07/07/2004	07/15/2011
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B				2	23,802,087	99.0770	23,778,454	24,000,000	23,785,968		11,999			6.160	6.160	JD	65,707	1,324,400	09/10/2008	06/15/2013
152312-AT-1	CENTEX CORP				3FE	1,993,360	103.5000	2,070,000	2,000,000	1,995,313		581			6.500	6.546	MN	21,667	130,000	05/02/2006	05/01/2016
153663-BM-0	CENTRAL ILLINOIS PUB SER				2FE	19,889,800	89.3740	17,874,820	20,000,000	19,894,430		1,417			6.700	6.743	JD	59,556	1,340,000	06/08/2006	06/15/2036
15405E-AE-8	CENTRAL MAINE POWER B		R		2FE	14,970,000	89.4990	13,424,775	15,000,000	14,971,770		462			5.875	5.890	MS	293,750	881,250	10/20/2005	10/25/2035
15405E-AF-5	CENTRAL MAINE POWER MTN SER F		R		2FE	30,000,000	100.9960	30,298,680	30,000,000	30,000,000					5.300	5.301	MS	530,000	1,590,000	11/29/2005	01/15/2016
156700-AJ-5	CENTURYTEL INC	D			2FE	1,660,055	101.3750	2,027,504	2,000,000	1,753,761		37,612			5.000	6.719	FA	37,778	100,000	07/14/2006	02/15/2015
156700-AL-0	CENTURYTEL INC				2FE	1,307,386	102.6840	1,540,256	1,500,000	1,331,791		16,522			6.000	6.088	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AA-2	CEQUEL COM HLDG I/CAP CP			1	4FE	1,492,500	101.0000	1,515,000	1,500,000	1,492,545		45			8.625	10.855	MN	20,484		12/02/2009	11/15/2017
15769#-AE-5	CHAMBERLAIN GROUP SER A SR NTS, DUE 2010				2	5,000,000	101.8010	5,090,026	5,000,000	5,000,000					4.160	4.160	JJ	87,244	208,000	06/30/2003	07/30/2010
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA			2	3FE	26,494,801	89.9220	25,721,010	28,603,569	26,626,534		147,158			2.260	4.437	MJSD	57,461	1,372,246	09/30/2009	03/06/2014
165167-BE-6	CHESAPEAKE ENERGY CORP			1	3FE	263,125	100.0000	250,000	250,000	254,599		(2,064)			6.875	6.096	JJ	7,925	17,188	06/01/2005	01/15/2016
165167-BG-1	CHESAPEAKE ENERGY CORP			1	3FE	1,959,375	102.0000	1,912,500	1,875,000	1,908,557		(12,188)			7.500	7.021	JD	6,250	140,625	04/19/2005	06/15/2014
165167-BN-6	CHESAPEAKE ENERGY CORP			1	3FE	1,485,000	99.0000	1,485,000	1,500,000	1,490,275		1,266			6.625	7.393	JJ	45,823	99,375	04/19/2005	01/15/2016
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2			1	3FE	1,381,296	75.6250	1,134,375	1,500,000	1,384,852		2,619			2.250	3.155	JD	1,500	33,750	08/20/2008	12/15/2038
166751-AK-3	CHEVRON CORP				1FE	19,998,800	103.9320	20,786,360	20,000,000	19,999,119		194			3.450	3.452	MS	226,167	86,250	02/26/2009	03/03/2012
166751-AK-3	CHEVRON CORP	LS			1FE	2,999,820	103.9320	3,117,954	3,000,000	2,999,868		(27)			3.450	3.452	MS	33,925	51,750	02/26/2009	03/03/2012
16725#-AE-6	CHICAGO BRIDGE & IRON CO., N.V. (NETHERL		R	3	2	35,000,000	100.5050	35,176,897	35,000,000	34,950,008		27,219			1.934	6.407	JAJO	159,855	1,309,835	10/19/2006	11/06/2011
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS				2	5,371,228	113.3930	6,090,573	5,371,228	5,352,223		2,032			8.090	8.225	MS	109,840	425,369	09/03/1997	09/30/2017
170228-AB-6	CHITTENDEN CORP			1	2FE	12,984,920	98.9530	12,863,916	13,000,000	12,988,420		1,280			5.800	5.827	FA	286,939	754,000	02/07/2007	02/14/2017
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN			2	3FE	5,602,163	99.8680	5,602,294	5,609,704	5,602,294		1,482			0.000	2.698	MJSD	12,517	304,272	12/10/2008	07/25/2014
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY			2	3FE	412,226	100.0000	412,226	412,226	412,226		(165,165)			2.506	2.626	FMAN	918	16,717	01/22/2009	07/25/2014
171232-AR-2	CHUBB CORP				1FE	1,486,590	106.1650	1,592,477	1,500,000	1,488,303		1,055			5.750	5.888	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP				1FE	741,105	110.1210	825,909	750,000	741,273		103			6.500	6.603	MN	6,229	48,750	05/01/2008	05/15/2038
125509-BE-8	CIGNA CORP				2FE	1,027,267	105.4050	1,159,457	1,100,000	1,030,064		416			8.300	8.927	JJ	42,099	91,300	07/24/2000	01/15/2033
125509-BL-2	CIGNA CORP				2FE	4,985,550	113.6280	5,681,400	5,000,000	4,986,171		621			8.500	8.523	MN	70,833	205,417	05/04/2009	05/01/2019
172070-CN-2	CINCINNATI GAS & ELEC CO				2FE	5,117,782	108.4530	5,422,635	5,000,000	5,046,357		(15,703)			5.700	5.330	MS	83,917	285,000	01/01/2005	09/15/2012
17252M-AH-3	CINTAS CORPORATION NO. 2				1FE	6,992,860	106.5610	7,459,298	7,000,000	6,994,007		573			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC				1FE	1,986,520	109.7900	2,195,798	2,000,000	1,989,496		1,398			5.500	5.601	FA	39,417	55,000	10/16/2007	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC				1FE	4,988,700	102.5010	5,125,045	5,000,000	4,989,481		781			4.950	4.976	FA	93,500	122,375	02/09/2009	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	6,820,730	95.6210	6,693,470	7,000,000	6,821,007		277			5.500	5.551	JJ	47,056		11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	9,985,200	98.0980	9,809,840	10,000,000	9,985,345		145			4.450	4.466	MN	54,389		11/09/2009	01/15/2020
990992-9A-9	CITADEL BROADCASTING CORP. TERM LOAN B			2	5FE	995,048	33.2170	996,503	3,000,000	996,504		67,184	1,838,421		1.983	2.997	MJSD		92,068	12/19/2008	06/12/2014
172895-A@-3	CITATION CORP. PIK TERM LOAN (07)			2	6	670,196	0.0000		1,164,680			86,845	388,743		9.500	9.743	MJSD			04/06/2007	04/06/2013
172967-BJ-9	CITIGROUP INC				1FE	2,542,601	105.5700	2,639,250	2,500,000	2,528,091		(12,076)			6.000	5.434	FA	54,167	150,000	10/14/2008	02/21/2012

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 (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
172967-FA-4	CITIGROUP INC				1FE	15,281,415	102.1100	15,316,470	15,000,000	15,279,212		(2,203)			6.010	5.582	JD	40,067		12/02/2009	01/15/2015
17313U-AA-7	CITIGROUP INC				1FE	15,371,700	103.0000	15,449,985	15,000,000	15,268,081		(18,443)			2.875	1.931	JD	26,354	215,625	03/19/2009	12/09/2011
17313U-AE-9	CITIGROUP INC				1FE	60,188,800	101.0710	60,642,480	60,000,000	60,164,122		(3,899)			2.125	1.953	AO	216,042	159,375	08/27/2009	04/30/2012
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS			2	1	4,876,115	101.7100	4,770,265	4,690,084	4,705,871		(30,570)			8.020	6.822	MON	22,987	230,467	11/17/2009	07/09/2010
17453B-AJ-0	CITIZENS COMMUNICATIONS				3FE	2,139,688	98.2500	2,014,125	2,050,000	2,134,560		(1,324)			9.000	8.576	FA	69,700	184,500	07/13/2005	08/15/2031
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	1,606,000	94.5000	1,517,670	1,606,000	1,606,000					7.125	7.125	MS	33,693	114,428	03/19/2007	03/15/2019
17453B-AW-1	CITIZENS COMMUNICATIONS	LS			3FE	144,000	94.5000	136,080	144,000	144,000					7.125	7.125	MS	3,021	10,260	03/19/2007	03/15/2019
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06				2	8,000,000	87.4000	6,992,036	8,000,000	8,000,000					5.730	5.730	JD	31,833	458,400	10/27/2006	12/06/2016
18055#-AA-0	CLARION LION PROPERTIES FUND HOLD. SER A				2	16,000,000	98.8020	15,808,389	16,000,000	16,107,804		(43,559)			5.110	5.135	AO	145,351	204,400	04/06/2005	04/27/2012
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C				2	15,568,400	89.0770	14,252,275	16,000,000	15,635,131		7,194			5.220	5.220	FA	296,960	574,200	09/10/2008	08/23/2015
18055#-AE-2	CLARION LION PROPERTIES FUND HOLD. SER E				2	15,000,000	89.9840	13,497,609	15,000,000	16,616,044		(239,312)			5.620	5.620	JD	37,467	843,000	12/01/2005	12/15/2015
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12				2	7,000,000	82.9070	5,803,503	7,000,000	7,000,000					5.840	5.840	JD	18,169	408,800	05/23/2007	06/15/2019
18451Q-AA-6	CLEAR CHANNEL WORLDWIDE		R	1	4FE	400,000	102.0000	408,000	400,000	400,000					9.250	11.182	JD	822		12/18/2009	12/15/2017
18451Q-AB-4	CLEAR CHANNEL WORLDWIDE		R	1	4FE	475,000	103.0000	489,250	475,000	475,000					9.250	11.182	JD	976		12/18/2009	12/15/2017
185508-AE-8	CLECO POWER LLC				2FE	15,872,922	95.3100	15,454,533	16,215,000	15,876,253		1,301			6.500	6.671	JD	87,831	761,475	11/09/2009	12/01/2035
185508-AE-8	CLECO POWER LLC	LS			2FE	2,763,918	95.3100	2,654,386	2,785,000	2,764,990		289			6.500	6.558	JD	15,085	181,025	11/22/2005	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	3,481,520	93.1510	3,260,303	3,500,000	3,482,269		260			5.950	5.993	JD	9,256	208,250	12/04/2006	12/15/2036
186108-CJ-3	CLEVELAND ELECTRIC ILLUM				2FE	12,930,580	99.0740	12,879,568	13,000,000	12,931,698		1,118			5.500	5.548	FA	264,153		08/13/2009	08/15/2024
189054-AP-4	CLOROX				2FE	10,044,900	107.5160	10,751,630	10,000,000	10,026,599		(8,629)			5.450	5.364	AO	115,056	545,000	10/19/2007	10/15/2012
189054-AQ-2	CLOROX				2FE	6,487,260	106.8950	6,948,182	6,500,000	6,491,562		2,401			5.000	5.039	MS	108,333	325,000	02/27/2008	03/01/2013
189054-AM-1	CLOROX COMPANY				2FE	20,169,000	100.0910	20,018,200	20,000,000	20,002,410		(39,095)			4.200	3.882	JJ	387,333	420,000	09/02/2008	01/15/2010
189054-AR-0	CLOROX COMPANY				2FE	9,983,000	98.8640	9,886,410	10,000,000	9,983,372		372			3.550	3.567	MN	51,278		11/04/2009	11/01/2015
12572Q-AA-3	CME GROUP INC				1FE	5,016,700	107.9210	5,396,070	5,000,000	5,012,550		(3,102)			5.400	5.288	FA	112,500	261,750	08/20/2008	08/01/2013
12572Q-AD-7	CME GROUP INC				1FE	2,193,540	109.3770	2,187,542	2,000,000	2,185,297		(5,689)			5.750	3.325	FA	43,444		10/15/2009	02/15/2014
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024			1	3FE	1,729,346	122.7500	1,841,250	1,500,000	1,628,346		(68,521)			2.875	(1.504)	JD	3,594	43,125	07/11/2008	12/01/2024
190750-AA-0	COBANK, ABC			1	1FE	15,000,000	74.2210	11,133,195	15,000,000	15,000,000					0.854	5.897	MJSD	6,047	252,172	06/06/2007	06/15/2022
191098-AE-2	COCA COLA BOTTL CO CONSL				2FE	8,059,370	105.6610	8,452,896	8,000,000	8,020,473		(6,488)			5.000	4.903	MN	51,111	400,000	02/11/2003	11/15/2012
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	4,157,454	99.2540	4,168,668	4,200,000	4,408,095		(27,615)			5.000	5.122	JD	9,333	210,000	06/24/2005	06/15/2016
191216-AL-4	COCA-COLA CO				1FE	7,465,875	103.0790	7,730,895	7,500,000	7,471,023		5,148			3.625	3.745	MS	80,052	142,734	03/03/2009	03/15/2014
191216-AM-2	COCA-COLA CO				1FE	4,953,850	104.1680	5,208,375	5,000,000	4,956,831		1,742			4.875	5.009	MS	71,771	63,984	03/03/2009	03/15/2019
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE				1	6,347,064	107.2740	6,808,741	6,347,064	6,347,064					6.115	6.193	MON	22,641	387,241	06/01/2004	06/10/2024
191219-AW-4	COCA-COLA ENTERPRISES				1FE	2,705,475	115.3050	2,882,638	2,500,000	2,684,745		(6,097)			7.000	6.280	AO	43,750	175,000	04/19/2006	10/01/2026
191219-BB-9	COCA-COLA ENTERPRISES				1FE	1,012,755	115.3530	1,032,412	895,000	973,132		(8,039)			7.125	5.690	FA	26,570	63,769	06/01/2004	08/01/2017
191219-BB-9	COCA-COLA ENTERPRISES	LS			1FE	118,815	115.3530	121,121	105,000	114,166		(943)			7.125	5.690	FA	3,117	7,481	06/01/2004	08/01/2017
191219-BU-7	COCA-COLA ENTERPRISES				1FE	9,981,200	103.9340	10,393,370	10,000,000	9,986,347		5,147			3.750	3.857	MS	125,000	198,958	02/17/2009	03/01/2012
191219-BW-3	COCA-COLA ENTERPRISES				1FE	4,949,100	99.2260	4,961,280	5,000,000	4,950,719		1,619			4.500	4.641	FA	90,000		08/04/2009	08/15/2019
195674-H#-6	COLONIAL GAS COMPANY FIRST MTG BONDS		R		1FE	19,000,000	120.0000	22,800,000	19,000,000	18,952,627		2,017			8.800	8.800	JD	4,644	1,672,000	04/01/1992	07/01/2022
195869-AJ-1	COLONIAL PIPELINE CO				1FE	1,998,540	105.3210	2,106,428	2,000,000	1,998,689		25			6.580	6.585	FA	44,963	131,600	08/20/2002	08/28/2032
199575-AV-3	COLUMBUS SOUTHERN POWER				1FE	24,718,500	96.2490	24,062,350	25,000,000	24,735,015		4,294			5.850	5.931	AO	365,625	1,462,500	10/11/2005	10/01/2035
20030N-AB-7	COMCAST CORP				2FE	4,729,635	112.0350	5,041,593	4,500,000	4,640,603		(3,240)			6.500	5.775	JJ	134,875		11/02/2005	01/15/2015
20030N-AF-8	COMCAST CORP				2FE	997,690	93.4730	934,728	1,000,000	997,844		37			5.650	5.666	JD	2,511	56,500	06/06/2005	06/15/2035
20030N-AF-8	COMCAST CORP	LS			2FE	997,690	93.4730	934,728	1,000,000	997,844		37			5.650	5.666	JD	2,511	56,500	06/06/2005	06/15/2035
20030N-AG-6	COMCAST CORP				2FE	13,752,143	102.6980	15,368,711	14,965,000	14,019,708		116,084			4.950	6.150	JD	32,923	740,768	06/18/2008	06/15/2016
20030N-AJ-0	COMCAST CORP				2FE	19,998,400	109.8830	21,976,640	20,000,000	19,998,952		146			5.850	5.851	MN	149,500	1,170,000	11/08/2005	11/15/2015
20030N-AL-5	COMCAST CORP				2FE	1,924,520	107.6920	2,153,838	2,000,000	1,946,389		6,837			5.900	6.429	MS	34,744	118,000	07/14/2006	03/15/2016
20030N-AX-9	COMCAST CORP				2FE	1,496,790	102.9030	1,543,542	1,500,000	1,496,852		39			6.400	6.427	MN	12,267	96,000	05/02/2008	05/15/2038
200339-CG-2	COMERICA BANK				1FE	15,031,190	96.7750	14,637,294	15,125,000	15,052,262		5,171			5.750	5.838	MN	96,632	722,344	05/30/2007	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	10,630,771	92.7030	10,549,624	11,380,000	10,821,065		56,072			5.200	6.011	FA	212,047	591,760	05/02/2006	08/22/2017
201723-AJ-2	COMMERCIAL METALS CO				2FE	2,495,700	106.6120	2,665,305	2,500,000	2,496,133		312			7.350	7.406	FA	69,417	189,365	07/30/2008	08/15/2018
202218-AG-8	COMMERCIAL NET LEASE RLT				2FE	9,970,700	101.6180	10,161,830	10,000,000	9,984,689		2,894			6.250	6.290	JD	27,778	625,000	06/15/2004	06/15/2014
202218-AH-6	COMMERCIAL NET LEASE RLT				2FE	14,961,000	98.0780	14,711,670	15,000,000	16,586,396		(230,547)			6.150	6.184	JD	41,000	922,500	11/14/2005	12/15/2015
202795-HE-3	COMMONWEALTH EDISON				2FE	6,993,770	107.8780	7,551,432	7,000,000	6,998,286		705			6.150	6.162	MS	126,758	430,500	03/06/2002	03/15/2012
202795-HN-3	COMMONWEALTH EDISON				2FE	4,803,260	107.0660	4,710,891	4,400,000	4,795,424		(7,836)			5.950	4.371	FA	98,902		11/03/2009	08/15/2016
202795-HP-8	COMMONWEALTH EDISON				2FE	997,890	106.8440	1,068,438	1,000,000	999,105		423			5.400	5.435	JD	2,400	54,000	12/13/2006	12/15/2011
202795-HS-2	COMMONWEALTH EDISON				2FE	7,518,280	108.3010	7,581,105	7,000,000	7,518,117		(860)			6.150	5.013	MS	126,758	153,750	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				2FE	7,249,320	106.0530	7,953,975	7,500,000	7,263,692		14,205			5.800	6.294	MS	128,083	261,000	04/30/2009	03/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
202795-GX-2	COMMONWLTH EDIS				2FE	5,547,388	108.7470	6,742,302	6,200,000	5,780,315		33,095			6.950	8.060	JJ	198,693	430,900	04/18/2000	07/15/2018
202795-GX-2	COMMONWLTH EDIS	LS			2FE	89,474	108.7470	108,747	100,000	93,231		534			6.950	8.060	JJ	3,205	6,950	04/18/2000	07/15/2018
203372-9A-7	COMMSCOPE INC TERM LOAN B			2	3FE	2,383,686	95.7790	2,393,310	2,498,791	2,393,310		19,140			2.751	5.076	MJSD	191	148,402	12/19/2008	12/26/2014
12543D-AF-7	COMMUNITY HEALTH SYSTEMS			1	4FE	5,112,500	103.5000	5,175,000	5,000,000	5,110,434		(2,066)			8.875	9.954	JJ	204,618		11/30/2009	07/15/2015
20557#-AB-7	COMPUTERSHARE LTD SER B GTD SR NTS		R		1	22,835,667	104.2120	23,968,760	23,000,000	22,898,079		41,887			4.940	5.154	MS	312,455	345,800	06/27/2008	03/22/2012
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS		R		1	14,884,784	103.2410	15,486,150	15,000,000	14,906,830		14,807			5.250	5.390	MS	216,563	787,500	06/27/2008	03/22/2015
205887-BA-9	CONAGRA FOOD				2FE	5,843,983	107.9670	6,256,711	5,795,000	5,790,262		2,312			6.750	5.756	MS	115,176	391,163	10/13/2005	09/15/2011
205887-AR-3	CONAGRA FOODS INC				2FE	11,902,840	107.1640	11,466,516	10,700,000	11,732,349		(28,793)			7.000	6.127	AO	187,250	749,000	12/10/2002	10/01/2028
205887-BD-3	CONAGRA FOODS INC				2FE	14,540,630	103.8650	14,754,037	14,205,000	14,446,508		(27,023)			5.819	5.537	JD	36,737	826,589	01/27/2009	06/15/2017
205887-BE-1	CONAGRA FOODS INC				2FE	14,492,615	108.9750	14,493,662	13,300,000	14,447,504		(41,636)			5.875	3.681	AO	164,957		10/27/2009	04/15/2014
205887-AW-2	CONAGRA INC				2FE	4,930,497	104.6830	4,884,523	4,666,000	4,753,306		(16,542)			7.875	7.178	MS	108,193		06/27/2008	09/15/2010
205887-AX-0	CONAGRA INC				2FE	11,368,350	119.8700	10,788,300	9,000,000	11,083,093		(48,314)			8.250	6.242	MS	218,625	742,500	12/05/2002	09/15/2030
207597-DT-9	CONNECTICUT LIGHT & PWR				1FE	14,910,600	104.4690	15,670,410	15,000,000	14,947,474		8,533			5.000	5.077	AO	187,500	750,000	04/04/2005	04/01/2015
207650-AJ-4	CONNECTICUT NATURAL GAS CORP. 30 YR		R		1FE	7,479,600	87.9660	6,597,435	7,500,000	7,480,805		316			5.840	5.860	MS	128,967	438,000	10/25/2005	10/28/2035
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS				2FE	1,983,705	101.9500	1,947,975	1,910,716	1,921,490		(7,815)			7.125	6.591	MN	22,690	136,139	12/12/2001	11/01/2011
20825C-AM-6	CONOCOPHILLIPS				1FE	8,494,480	105.5090	8,440,744	8,000,000	8,470,373		(21,166)			4.400	2.568	MN	44,978	176,000	10/21/2009	05/15/2013
20825C-AS-3	CONOCOPHILLIPS				1FE	18,731,120	107.3690	19,326,456	18,000,000	18,705,243		(21,716)			4.750	3.725	FA	356,250	187,889	10/22/2009	02/01/2014
20825C-AT-1	CONOCOPHILLIPS				1FE	2,153,260	106.1990	2,123,980	2,000,000	2,151,642		(1,618)			4.600	2.983	JJ	56,222		12/07/2009	01/15/2015
209111-EY-5	CONS EDISON CO OF NY				1FE	10,958,420	97.2650	10,699,095	11,000,000	10,958,462		42			5.500	5.523	JD	45,375		12/02/2009	12/01/2039
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE				1	5,640,065	115.0000	6,486,075	5,640,065	5,640,065					8.710	8.710	JD	1,365	488,239	06/20/2008	06/30/2022
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	2,990,580	106.5010	3,195,030	3,000,000	2,994,800		911			5.000	5.040	JD	12,500	150,000	11/15/2004	12/01/2014
210371-AH-3	CONSTELLATION ENERGY				2FE	22,557,436	108.5030	23,583,171	21,735,000	22,504,947		(50,316)			7.000	5.344	AO	380,363	770,000	10/22/2009	04/01/2012
210371-AF-7	CONSTELLATION ENERGY GRP				2FE	7,077,733	108.5930	7,558,059	6,960,000	7,066,359		(1,877)			7.600	7.421	AO	132,240	528,960	05/30/2002	04/01/2032
210518-CP-9	CONSUMERS ENERGY				2FE	9,980,700	96.2350	9,623,480	10,000,000	9,981,897		300			5.800	5.813	MS	170,778	580,000	08/08/2005	09/15/2035
210518-CF-1	CONSUMERS ENERGY CO				2FE	10,023,800	106.3610	10,636,110	10,000,000	10,013,709		(314)			5.000	4.970	MS	147,222		01/31/2005	03/15/2015
210518-BV-7	CONSUMERS ENERGY COMPANY				2FE	3,979,435	107.3740	4,015,773	3,740,000	3,965,550		(8,838)			5.375	3.420	AO	42,439		10/08/2009	04/15/2013
210518-BW-5	CONSUMERS ENERGY COMPANY				2FE	13,009,670	101.0830	13,140,777	13,000,000	13,002,175		(5,705)			4.000	3.951	MN	66,444	520,000	09/02/2008	05/15/2010
210518-CQ-7	CONSUMERS ENERGY COMPANY				2FE	996,170	104.5790	1,045,789	1,000,000	996,677		288			5.650	5.701	MS	16,636	56,500	03/10/2008	09/15/2018
210518-CD-6	CONSUMERS ENERGY-ITC				2FE	11,669,900	105.0270	12,078,105	11,500,000	11,555,285		1,861			5.000	4.760	FA	217,222	75,000	02/21/2006	02/15/2012
210805-AM-9	CONTINENTAL AIRLINES				3FE	3,670,818	98.0000	3,654,225	3,728,801	3,705,966		3,976			6.940	7.202	JAJO	54,631	149,188	03/21/2002	10/15/2013
21079U-AA-3	CONTINENTAL AIRLINES INC				2FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					7.250	7.250	MN	10,271		10/27/2009	11/10/2019
21079U-AA-3	CONTINENTAL AIRLINES INC	LS			2FE	4,000,000	101.7500	4,070,000	4,000,000	4,000,000					7.250	7.250	MN	41,083		10/27/2009	11/10/2019
210805-DE-4	CONTL AIRLINES				2FE	15,106,800	99.5000	14,925,000	15,000,000	15,011,088		(13,867)			7.487	7.386	AO	277,643	1,123,050	11/21/2000	10/02/2010
216871-AB-9	COOPER INDUSTRIES INC				1FE	15,935,840	107.3090	17,169,408	16,000,000	15,970,876		1,285			5.250	5.319	MN	107,333	420,000	11/03/2005	11/15/2012
219350-AS-4	CORNING INC				2FE	9,999,200	108.9750	10,897,510	10,000,000	9,999,237		8			6.625	6.634	MN	84,653	336,771	05/07/2009	05/15/2019
220027-AG-1	CORPORATE PPTY INVS				1FE	12,058,440	110.4140	13,249,704	12,000,000	12,061,232		(7,439)			7.875	7.982	MS	278,250	945,000	01/31/1997	03/15/2016
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS			2	3FE	14,549,123	95.2080	13,851,876	14,549,123	14,549,123					7.000	7.000	JJ	469,613	1,007,540	12/03/2007	07/15/2026
22160K-AB-1	COSTCO WHOLESALE CORP				1FE	2,998,260	107.8760	3,236,289	3,000,000	2,999,186		339			5.300	5.396	MS	46,817	159,000	02/13/2007	03/15/2012
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017	@		1	1FE	231,359	133.8750	428,400	320,000	245,451		8,382			0.000	3.480	NA			02/04/2003	08/19/2017
22237L-PA-4	COUNTRYWIDE FINANCIAL				1FE	14,082,900	102.1290	15,319,365	15,000,000	14,788,717		163,105			4.000	5.203	MS	165,000	600,000	03/24/2005	03/22/2011
22238H-GQ-7	COUNTRYWIDE FINL CORP				1FE	3,198,438	106.1510	3,184,533	3,000,000	3,195,410		(3,028)			5.800	3.003	JD	11,600		12/17/2009	06/07/2012
222862-AH-7	COVENTRY HEALTH CARE INC				2FE	6,411,883	97.8100	6,357,650	6,500,000	6,415,504		1,914			6.300	6.616	FA	154,700	157,500	12/17/2009	08/15/2014
224044-AY-3	COX COMMUNICATIONS INC				2FE	10,140,296	104.6860	10,468,650	10,000,000	10,021,887		(7,975)			7.750	7.791	MN	129,167	232,500	11/02/2000	11/01/2010
224044-BF-3	COX COMMUNICATIONS INC				2FE	19,815,220	103.9890	22,357,592	21,500,000	20,733,514		197,470			4.625	5.790	JD	82,865	994,375	05/05/2006	06/01/2013
224044-BM-8	COX COMMUNICATIONS INC				2FE	4,135,640	107.1350	4,285,408	4,000,000	4,125,904		(9,736)			5.450	4.729	JD	9,689	109,000	07/21/2009	12/15/2014
224050-AL-8	COX ENTERPRISES 7.875% SR NTS				2FE	14,864,250	103.9350	15,590,205	15,000,000	14,986,602		17,823			7.875	8.008	MS	347,813	1,181,250	09/07/2000	09/15/2010
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		R	1	1FE	300,000	96.2600	288,780	300,000	300,000					1.000	1.000	FA	1,042	3,000	08/25/2006	08/26/2013
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		R		1FE	500,000	94.3600	471,800	500,000	500,000					2.000	2.000	FA	4,000	10,000	02/07/2007	02/07/2014
2254C0-FP-7	CREDIT SUISSE NY PRONOTES		R	3	1FE	50,000,000	94.1400	47,070,000	50,000,000	50,000,000					0.000	0.000	MN			11/16/2005	11/23/2015
2254C0-HJ-9	CREDIT SUISSE NY PRONOTES	@	R	3	1FE	50,000,000	93.5650	46,782,500	50,000,000	50,000,000					0.000	0.000	NA			05/09/2006	05/16/2016
12626P-AE-3	CRH AMERICA INC		R		2FE	9,644,200	104.2180	10,421,800	10,000,000	9,788,561		6,804			5.300	5.931	AO	111,889		10/25/2006	10/15/2013
12626P-AG-8	CRH AMERICA INC		R		2FE	6,039,040	104.4460	6,266,766	6,000,000	6,029,584		(3,511)			6.000	5.917	MS	91,000	360,000	01/10/2007	09/30/2016
12626P-AD-5	CRH CAPITAL LTD		R		2FE	21,981,519	108.3210	22,660,753	20,920,000	21,217,834		(123,066)			6.950	6.251	MS	428,105	1,453,940	08/07/2002	03/15/2012
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE			2	4FE	1,779,761	99.9650	1,779,844	1,780,472	1,779,844		126			2.501	6.374	MJSD	124	56,503	09/30/2008	05/15/2014
226829-AA-7	CROCKETT COGENER				2FE	10,271,542	94.5750	9,714,311	10,271,542	10,271,542					5.869	5.912	MJSD	1,675	596,161	03/10/2005	03/30/2025
126304-AU-8	CSC HOLDINGS INC			1	3FE	5,262,500	106.5000	5,325,000	5,000,000	5,259,318		(3,182)			8.500	7.813	JD	18,889	212,500	12/03/2009	06/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
126408-BM-4	CSX CORP				2FE	4,470,700	118.2900	5,914,495	5,000,000	4,543,237		10,696			7.950	9.000	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GJ-6	CSX CORP				2FE	3,493,595	103.7390	3,630,876	3,500,000	3,494,979		540			5.600	5.636	MN	32,667	196,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	2,497,575	101.3180	2,532,948	2,500,000	2,497,658		32			6.150	6.164	MN	25,625	153,750	04/20/2007	05/01/2037
126408-GL-1	CSX CORP				2FE	11,968,920	108.1810	12,981,672	12,000,000	11,980,784		5,128			5.750	5.832	MS	203,167	632,500	09/04/2007	03/15/2013
126408-GM-9	CSX CORP				2FE	11,426,123	107.6820	11,575,847	10,750,000	11,399,545		(23,200)			6.250	5.341	MS	197,830	421,875	08/26/2009	03/15/2018
12641L-BU-6	CSX CORP				2FE	2,721,825	106.2720	2,656,800	2,500,000	2,691,332		(5,266)			6.800	6.111	JD	14,167	170,000	02/18/2003	12/01/2028
126415-AB-4	CTC BEAVER VALLEY FUND			1	2FE	8,471	103.0160	8,241	8,000	8,000					12.000	11.210	JD	80	960	07/24/2000	06/01/2017
231516-AA-3	CURTIS PALMER INC		I		2FE	19,924,400	105.7020	21,140,420	20,000,000	19,960,321		7,412			5.900	5.950	JJ	544,111	1,180,000	06/23/2004	07/15/2014
23157#-AB-5	CURTISS-WRIGHT CORP SER B GTD SR NTS				2	15,000,000	105.3160	15,797,447	15,000,000	15,000,000					5.740	5.740	MS	229,600	861,000	08/14/2003	09/25/2013
126650-BH-2	CVS CAREMARK CORP				2FE	5,343,350	105.5410	5,277,070	5,000,000	5,342,482		(868)			5.750	4.647	JD	23,958		12/18/2009	06/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	7,213,129	101.6950	7,271,193	7,150,000	7,215,187		706			6.250	6.170	JD	37,240	218,750	12/02/2009	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	10,875,820	99.1100	10,902,089	11,000,000	10,876,058		238			6.125	6.213	MS	205,868		11/06/2009	09/15/2039
126650-BE-9	CVS CORP				2FE	5,184,550	107.6830	5,384,160	5,000,000	5,170,756		(13,794)			6.125	5.501	FA	115,694	153,125	04/30/2009	08/15/2016
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU				2FE	45,145,786	93.5540	42,235,688	45,145,786	45,145,786					5.880	5.953	MON	154,850	2,664,154	12/08/2005	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024				2	5,941,158	98.0000	5,822,335	5,941,158	5,941,158					7.280	7.391	MON	25,230	431,545	03/19/2001	01/10/2024
23331A-AQ-2	D.R. HORTON INC			1	3FE	8,578,468	100.5000	8,929,425	8,885,000	8,720,971		40,530			5.875	8.687	JJ	260,997	521,994	02/23/2006	07/01/2013
233835-AP-2	DAIMLER FINANCE NA LLC		R		2FE	6,377,280	106.3180	6,379,086	6,000,000	6,323,357		(47,604)			7.750	2.501	JJ	210,542		10/22/2009	01/18/2011
233835-AT-4	DAIMLERCHRYSLER NA HLDG		R		2	2,542,601	108.7140	2,717,850	2,500,000	2,527,812		(12,337)			7.300	6.702	JJ	84,153	182,500	10/14/2008	01/15/2012
233835-AW-7	DAIMLERCHRYSLER NA HLDG		R		2FE	2,004,260	109.6240	2,192,470	2,000,000	2,002,497		(551)			6.500	6.461	MN	16,611	130,000	07/14/2006	11/15/2013
23383F-BU-8	DAIMLERCHRYSLER NA HLDG		R		2FE	3,484,425	105.0410	3,676,442	3,500,000	3,494,244		3,162			5.750	5.854	MS	63,170	201,250	09/05/2006	09/08/2011
23386#-AF-9	DAIRY FARMERS OF AMERICA SER B SR NTS				2	3,000,000	101.7640	3,052,920	3,000,000	3,000,000					4.910	4.910	MS	40,917	147,300	01/26/2005	03/21/2013
23327@-AA-4	DAIRY FARMERS PREFERRED CAPITAL TRUST I				2FE	3,194,400	106.1460	3,184,368	3,000,000	3,045,907		(3,388)			7.380	6.490	JAJO	54,735		06/20/2002	10/02/2012
235851-AG-7	DANAHER CORP				1FE	1,490,865	106.8810	1,603,220	1,500,000	1,492,330		734			5.625	5.775	JJ	38,906	84,375	12/06/2007	01/15/2018
235851-AF-9	DANAHER CORP 0% 01/22/2021	@		1	1FE	9,266,461	110.0000	11,605,000	10,550,000	8,123,737		176,690			0.000	(0.362)	NA		13,801	01/30/2008	01/22/2021
237194-AF-2	DARDEN RESTAURANTS INC				2FE	16,571,549	106.7350	16,543,972	15,500,000	16,538,009		(34,520)			5.625	3.109	AO	184,063	84,375	12/17/2009	10/15/2012
237194-AG-0	DARDEN RESTAURANTS INC				2FE	1,497,570	107.4470	1,611,711	1,500,000	1,497,987		196			6.200	6.220	AO	19,633	93,000	10/10/2007	10/15/2017
237194-AH-8	DARDEN RESTAURANTS INC				2FE	743,835	103.6900	777,671	750,000	743,986		71			6.800	6.864	AO	10,767	51,000	10/10/2007	10/15/2037
23918K-AE-8	DAVITA INC			1	4FE	1,350,000	100.2500	1,353,375	1,350,000	1,350,000					6.625	12.579	MS	26,334		12/03/2009	03/15/2013
23918K-AH-1	DAVITA INC			1	4FE	2,949,188	100.2500	2,957,375	2,950,000	2,949,173		(14)			7.250	7.162	MS	62,974		12/10/2009	03/15/2015
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			2	2	10,000,000	96.6200	9,662,000	10,000,000	10,000,000					6.200	6.200	MN	53,389	620,000	04/04/2007	11/30/2023
23307*-AC-6	DC ARENA LP			2	2	23,740,882	106.5880	25,581,108	24,000,000	23,756,262		13,281			6.560	6.563	MN	135,573	1,574,400	09/10/2008	11/30/2023
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN			2	3FE	4,952,949	99.3440	4,953,799	4,986,509	4,953,799		10,678			2.231	2.571	MJSD	309	74,822	11/28/2008	10/26/2012
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN			2	4FE	4,537,851	88.4280	3,979,274	4,500,000	4,537,100		(8,551)			5.731	5.725	MJSD	716	295,440	11/28/2008	10/26/2013
244199-BD-6	DEERE & COMPANY				1FE	4,059,747	99.8100	4,067,262	4,075,000	4,059,832		85			5.375	5.406	AO	45,632		10/15/2009	10/16/2029
244199-BD-6	DEERE & COMPANY	LS			1FE	5,911,313	99.8100	5,913,748	5,925,000	5,911,394		81			5.375	5.394	AO	66,348		10/13/2009	10/16/2029
24468#-AA-9	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES			1	4	1,192,733	108.5320	1,408,675	1,297,935	1,229,890		13,134			12.000	13.826	MJSD	4,326	158,921	09/21/2006	09/21/2013
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD				3	11,749,490	106.2540	12,484,271	11,749,490	11,640,430		16,303			8.450	8.539	MJSD	24,821	968,899	06/28/1995	09/22/2015
246688-AE-5	DELHAIZE AMERICA		R		2FE	4,880,000	105.2330	5,261,660	5,000,000	4,975,106		17,560			8.125	8.539	AO	85,764	406,250	03/24/2003	04/15/2011
24702R-AH-4	DELL INC				1FE	10,415,860	103.4120	10,341,230	10,000,000	10,409,484		(6,376)			3.375	1.666	JD	15,000		12/17/2009	06/15/2012
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	1,299,663	99.7500	1,311,713	1,315,000	1,299,818		155			7.500	12.247	JD	4,383	49,313	12/01/2009	12/15/2015
250847-EA-4	DETROIT EDISON				1FE	14,910,600	98.7410	14,811,150	15,000,000	14,915,336		1,220			5.700	5.741	AO	213,750	855,000	09/29/2005	10/01/2037
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH			2	1	5,041,180	110.7960	5,585,404	5,041,180	5,016,294		5,040			8.000	8.102	AO	72,817	386,330	03/13/1995	04/26/2015
250847-EB-2	DETROIT EDISON COMPANY				1FE	9,994,600	110.4800	11,047,960	10,000,000	9,994,835		71			6.625	6.629	JD	55,208	662,500	05/17/2006	06/01/2036
25106#-AA-4	DETROIT LIONS, INC 6.6% SR NTS			3	4	18,181,814	102.0100	18,547,341	18,181,814	18,181,814					7.600	6.600	JD	111,313	1,420,229	07/09/2003	12/02/2015
25179S-AC-4	DEVON ENERGY CORPORATION				2FE	25,358,976	108.6310	27,701,033	25,500,000	25,492,425		3,238			6.875	6.896	MS	443,151	1,753,125	10/14/2008	09/30/2011
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F			2	6FE	2,807,616	99.9080	2,807,654	2,810,248	2,805,578	(2,076)	473			2.240	2.323	MJSD	5,609	79,460	07/31/2008	10/24/2014
25271C-AK-8	DIAMOND OFFSHORE DRILL				2FE	2,995,530	106.5240	3,195,708	3,000,000	2,995,752		222			5.875	5.889	MN	29,375	86,656	04/29/2009	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL				2FE	1,986,880	97.3350	1,946,700	2,000,000	1,986,919		39			5.700	5.754	AO	26,283		10/05/2009	10/15/2039
253651-A#-0	DIEBOLD, INC. 10YR / 2016				2	10,000,000	95.7020	9,570,200	10,000,000	10,000,000					5.500	5.502	MN	70,278	550,000	02/14/2006	03/02/2016
253651-A@-2	DIEBOLD, INC. 7YR / 2013				2	20,000,000	101.0370	20,207,400	20,000,000	20,000,000					5.440	5.443	MN	139,022	1,088,000	02/14/2006	03/02/2013
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)			2	2FE	6,327,237	99.9690	6,327,281	6,329,214	6,327,282		559			1.731	1.805	MJSD	304	94,306	10/02/2007	04/13/2013
25459H-AH-8	DIRECTV HOLDINGS/FING				2FE	14,888,850	101.7100	15,256,440	15,000,000	14,891,118		1,887			5.875	5.994	AO	242,344		09/14/2009	10/01/2019
25459H-AJ-4	DIRECTV HOLDINGS/FING				2FE	11,260,116	101.9340	11,212,695	11,000,000	11,258,423		(1,693)			4.750	4.215	AO	143,688		12/17/2009	10/01/2014
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	4,989,800	93.5940	4,679,680	5,000,000	4,991,822		831			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	27,839,840	103.2530	28,910,784	28,000,000	27,844,282		3,943			5.625	5.693	FA	577,500		08/12/2009	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
25467L-A*-7	DISCOVERY COMMUNICATIONS SER A SR UNSEC				2	10,000,000	98.7070	9,870,700	10,000,000	10,000,000					6.010	6.010	JD	50,083	601,000	11/04/2005	12/01/2015
25467L-A@-5	DISCOVERY COMMUNICATIONS SER B FLOAT UNS			1	2	20,000,000	95.6810	19,136,210	20,000,000	20,000,000					1.234	5.330	JD	21,259	204,350	11/04/2005	12/01/2012
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A			2	5	1,766,594	100.0000	1,766,594	1,766,594	1,766,594					9.500	12.081	MJSD	41,151	100,213	11/04/2008	02/04/2011
23311M-A@-6	DIVERSIFIED COLLECTION SERVICES TERM B			2	5	713,675	92.8640	720,622	776,000	720,622		(17,378)			13.750	23.189	MJSD	26,082	81,396	11/04/2008	08/04/2011
25746U-AA-7	DOMINION RESOURCES				2FE	11,888,457	103.2240	12,283,656	11,900,000	11,899,250		1,556			8.125	8.140	JD	42,972	966,875	06/21/2000	06/15/2010
25746U-AA-7	DOMINION RESOURCES	LS			2FE	99,903	103.2240	103,224	100,000	99,994		13			8.125	8.140	JD	361	8,125	06/21/2000	06/15/2010
257469-AC-0	DOMINION RESOURCES INC				2FE	26,477,669	114.0270	26,853,382	23,550,000	25,197,336		(295,467)			7.195	5.490	MS	498,913	1,568,510	06/25/2008	09/15/2014
257469-AC-0	DOMINION RESOURCES INC	LS			2FE	2,491,654	114.0270	2,508,596	2,200,000	2,363,227		(29,744)			7.195	5.388	MS	46,608	158,290	03/22/2005	09/15/2014
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2			1	2FE	2,058,160	115.5000	2,310,000	2,000,000	2,040,765		(17,395)			2.125	1.070	JD	1,889	42,500	02/23/2009	12/15/2023
482038-AA-0	DOMINION RESOURCES/JUNIPER CAPITAL SER.				2	6,200,000	102.0470	6,326,914	6,200,000	6,200,000					5.030	5.028	JD	866	311,860	03/18/2004	08/15/2013
482038-AB-8	DOMINION RESOURCES/JUNIPER CAPITAL SER.				2	2,300,000	102.3820	2,354,786	2,300,000	2,300,000					5.130	5.131	JD	328	117,990	03/18/2004	08/15/2013
482038-AD-4	DOMINION RESOURCES/JUNIPER CAPITAL SER.				2	8,275,000	107.2530	8,875,215	8,275,000	8,275,000					5.780	5.782	JD	1,329	239,148	07/29/2004	08/15/2013
257561-9A-0	DOMTAR COPORATION TERM LOAN B			2	3FE	1,054,899	100.0000	1,054,899	1,054,899	1,054,899					1.608	1.668	MJSD	754	24,931	11/06/2008	03/07/2014
257867-AT-8	DONNELLEY (R.R.) & SONS				2FE	992,100	98.8610	988,609	1,000,000	993,967		665			6.125	6.248	JJ	28,243	61,250	01/03/2007	01/15/2017
259603-AA-6	DOUGLAS DYNAMICS LLC			1	4FE	5,356,719	94.0000	4,958,500	5,275,000	5,291,616		(14,875)			7.750	7.429	JJ	188,508	408,813	12/17/2004	01/15/2012
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT				2FE	20,000,000	103.7440	20,748,800	20,000,000	20,366,357		(21,935)			7.750	7.751	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-BV-4	DOW CHEMICAL COMPANY				2FE	2,488,825	101.5860	2,539,645	2,500,000	2,490,260		884			5.700	5.778	MN	18,208	142,500	05/01/2008	05/15/2018
26138E-AG-4	DR PEPPER SNAPPLE GROUP				2FE	5,106,300	109.4420	5,472,095	5,000,000	5,079,273		(16,680)			6.120	5.591	MN	51,000	306,000	09/11/2008	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	6,880,338	112.1820	7,572,272	6,750,000	6,867,115		(10,334)			6.820	6.548	MN	76,725	460,350	09/11/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	1,749,580	117.4740	2,055,793	1,750,000	1,749,587		4			7.450	7.454	MN	21,729	130,375	04/25/2008	05/01/2038
26157V-9C-3	DRESSER, INC. 2ND LIEN			2	4FE	3,222,929	99.2370	3,225,195	3,250,000	3,223,198		3,998			6.001	6.556	MJSD	13,021	233,518	08/19/2008	05/04/2015
26188J-6#-9	DREYFUS CASH MGT. FUND CORPUS RECEIPT	@			1	25,657,084	85.4500	53,406,250	62,500,000	50,739,313		2,933,873			0.000	6.010	NA			06/16/1998	06/30/2013
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023			1	2Z	1,449,068	104.3750	1,565,625	1,500,000	1,451,335		2,267			4.125	6.506	FA	23,375	61,875	02/10/2009	08/15/2023
23334B-AA-2	DTE ENERGY CNTR				3FE	26,849,277	84.5880	22,003,009	26,011,975	26,681,631		(41,586)			7.458	7.161	AO	328,718	1,927,175	11/18/2004	04/30/2024
233331-AE-7	DTE ENERGY CO				2FE	18,476,350	105.9490	19,070,856	18,000,000	18,094,495		(61,671)			7.050	6.655	JD	105,750	1,269,000	05/20/2002	06/01/2011
233331-AN-7	DTE ENERGY COMPANY				2FE	5,000,000	111.6360	5,581,780	5,000,000	5,000,000					7.625	7.625	MN	48,715	192,743	05/06/2009	05/15/2014
26442C-AH-7	DUKE ENERGY CAROLINAS				1FE	9,957,300	96.0590	9,605,940	10,000,000	9,957,367		67			5.300	5.412	FA	61,833		11/16/2009	02/15/2040
264399-DW-3	DUKE ENERGY CORP				1FE	1,041,400	108.1120	1,081,122	1,000,000	1,011,381		(5,128)			6.250	5.650	JJ	28,819	62,500	02/20/2003	01/15/2012
264399-EM-4	DUKE ENERGY CORP				1FE	14,452,050	109.0420	16,356,360	15,000,000	14,630,660		52,731			5.300	5.809	AO	198,750	795,000	05/03/2006	10/01/2015
26441C-AC-9	DUKE ENERGY CORP				2FE	15,269,805	101.3090	15,196,320	15,000,000	15,267,772		(2,033)			3.950	3.551	MS	202,438		12/17/2009	09/15/2014
26439X-AF-0	DUKE ENERGY FIELD SRVCS				2FE	7,932,880	101.6370	8,130,984	8,000,000	7,956,844		1,531			5.375	5.485	AO	90,778	53,750	10/06/2005	10/15/2015
26439X-AB-9	DUKE ENERGY FIELD SVCS				2FE	21,974,621	103.9620	20,792,480	20,000,000	20,253,108		(53,366)			7.875	7.629	FA	590,625	393,750	11/22/2000	08/16/2010
26442E-AA-8	DUKE ENERGY OHIO INC	0			1FE	1,999,200	105.3830	2,107,664	2,000,000	1,999,248		48			5.450	5.471	AO	27,250	56,922	03/18/2009	04/01/2019
26442T-AA-5	DUKE UNIVERSITY				1FE	4,998,350	104.8180	5,240,900	5,000,000	4,998,619		40			4.200	4.367	AO	52,500		01/22/2009	04/01/2014
26483E-AD-2	DUN & BRADSTREET CORP				1FE	10,000,000	102.9450	10,294,500	10,000,000	10,000,000					6.000	6.000	AO	150,000	600,000	03/27/2008	04/01/2013
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN				4	198,548	103.2690	205,038	198,548	198,548					10.000	10.125	MJSD	5,019	14,891	11/01/2006	10/31/2013
26507#-AA-7	DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK			1	5	380,839	88.0820	369,201	419,156	391,119		3,795			13.000	14.995	MJSD	13,774	40,868	11/01/2006	10/31/2014
263534-BG-3	DUPONT EI NEMOUR			1	1FE	10,582,800	110.0100	11,001,030	10,000,000	10,508,680		(15,274)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028
263534-BN-8	E.I. DU PONT DE NEMOURS				1FE	4,969,050	106.6570	5,332,865	5,000,000	4,984,393		3,159			4.875	4.955	AO	41,302	243,750	08/04/2004	04/30/2014
263534-BQ-1	E.I. DU PONT DE NEMOURS				1FE	4,982,700	105.6940	5,284,690	5,000,000	4,987,047		1,505			5.250	5.295	JD	11,667	262,500	12/12/2006	12/15/2016
263534-BS-7	E.I. DU PONT DE NEMOURS				1FE	10,023,420	107.0930	10,709,340	10,000,000	10,014,605		(4,355)			5.000	5.076	JJ	230,556	500,000	11/28/2007	01/15/2013
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA		R		1	5,365,774	103.7350	5,583,198	5,382,194	5,375,667		5,923			7.560	7.632	MJSD	31,647	340,792	07/09/1999	12/03/2010
275515-A@-3	EAST TENN. NATURAL GAS SERIES A				2	15,600,000	105.6980	16,488,851	15,600,000	15,600,000					5.710	5.710	JD	32,166	890,760	12/05/2002	12/18/2012
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	110.7970	9,105,306	8,218,000	8,273,906		(1,572)			7.600	7.527	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AE-0	EASTMAN CHEMICAL				2FE	7,115,290	105.8940	7,412,594	7,000,000	7,033,728		(13,210)			7.000	6.767	AO	103,444	490,000	05/15/2002	04/15/2012
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	99.6880	4,984,390	5,000,000	4,994,963		63			5.500	5.539	MN	45,069		10/28/2009	11/15/2019
278058-AW-2	EATON CORP				1FE	3,142,984	117.1810	3,046,706	2,600,000	3,071,452		(12,000)			7.650	6.067	MN	25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				1FE	4,038,000	88.7150	4,435,730	5,000,000	4,044,062		6,062			5.450	7.099	AO	57,528	136,250	07/22/2009	10/15/2034
281023-BA-8	EDISON MISSION ENERGY				4FE	2,000,000	67.7500	1,355,000	2,000,000	2,000,000					7.625	7.625	MN	19,486	152,500	05/01/2007	05/15/2027
48003#-AH-5	EDWARD JONES SUB NTS				2	12,500,000	104.0040	13,000,500	12,500,000	12,500,000					7.330	7.330	JD	48,358	916,250	04/26/2002	06/12/2014
263534-BY-4	EI DU PONT DE NEMOUR & C				1FE	9,841,028	99.0630	9,772,575	9,865,000	9,841,640		612			3.250	3.432	JJ	46,311		11/04/2009	01/15/2015
263534-BY-4	EI DU PONT DE NEMOUR & C	0			1FE	134,672	99.0630	133,735	135,000	134,680		8			3.250	3.432	JJ	634		11/04/2009	01/15/2015
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	14,937,750	97.9000	14,684,985	15,000,000	14,938,439		689			4.625	4.783	JJ	100,208		11/04/2009	01/15/2020
28336L-BR-9	EL PASO NATURAL GAS				3FE	1,500,000	98.8000	1,481,997	1,500,000	1,500,000					7.250	7.250	JD	9,063	108,750	05/22/2008	06/01/2018
285661-AD-6	ELECTRONIC DATA SYSTEMS				1FE	22,200,000	110.5420	22,108,400	20,000,000	22,091,256		(91,897)			6.000	2.905	FA	500,000		10/15/2009	08/01/2013
532457-AZ-1	ELI LILLY & CO				1FE	3,481,940	100.6120	3,521,420	3,500,000	3,483,444		564			5.500	5.544	MS	56,681	192,500	03/07/2007	03/15/2027

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 (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
532457-BA-5	ELI LILLY & CO				1FE	3,437,506	103.6880	3,805,353	3,670,000	3,439,890		2,384			5.550	6.021	MS	59,974	101,843	04/07/2009	03/15/2037
532457-BB-3	ELI LILLY & CO				1FE	956,860	105.8820	1,058,816	1,000,000	965,692		3,743			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
532457-BD-9	ELI LILLY & CO				1FE	10,061,000	104.0690	10,406,860	10,000,000	10,045,035		(2,706)			3.550	3.334	MS	113,403		03/04/2009	03/06/2012
91373*-AT-5	EMBARQ / UNITED TEL OF CAROLINAS				2	2,420,000	115.0000	2,783,000	2,420,000	2,380,978		3,453			8.770	8.772	FA	88,431	212,234	07/22/1992	08/01/2017
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND				2	8,884,320	115.0000	10,216,968	8,884,320	8,724,606		13,362			8.770	8.772	FA	324,648	779,155	07/22/1992	08/01/2017
91374*-AN-7	EMBARQ / UNITED TELEPHONE COMPANY OF NOR				2	8,497,000	115.0000	9,771,550	8,497,000	8,389,624		9,531			8.770	8.772	FA	310,495	745,187	07/22/1992	08/01/2017
91375@-AB-0	EMBARQ / UNITED TELEPHONE COMPANY OF SOU				2	1,657,800	115.0000	1,906,470	1,657,800	1,627,025		1,951			8.770	8.772	FA	60,579	145,389	07/22/1992	08/01/2019
91372*-AG-4	EMBARQ / UNITED TELEPHONE COMPANY OF TEX				2	6,635,000	115.0000	7,630,250	6,635,000	6,568,655		5,902			8.770	8.772	FA	242,454	581,890	07/22/1992	08/01/2017
913026-AS-9	EMBARQ / UNITED TELEPHONE OF FLORIDA				2FE	5,124,168	107.1790	4,653,730	4,342,000	4,656,990		(80,032)			6.875	4.630	JJ	137,647	298,513	05/15/2003	07/15/2013
268648-AM-4	EMC CORP 1.750000% 12/01/2013				1FE	12,089,939	125.1250	14,264,250	11,400,000	11,925,900		(93,169)			1.750	0.605	JD	16,625	120,313	11/11/2009	12/01/2013
291011-AR-5	EMERSON ELECTRIC CO				1FE	7,303,350	106.6510	7,998,833	7,500,000	7,430,729		22,624			4.625	4.983	AO	73,229	346,875	07/31/2003	10/15/2012
291011-AX-2	EMERSON ELECTRIC CO				1FE	9,974,000	105.0850	10,508,470	10,000,000	9,977,725		1,947			5.250	5.128	AO	110,833	525,000	01/10/2008	10/15/2018
291011-BD-5	EMERSON ELECTRIC CO				1FE	9,886,800	96.0640	9,606,410	10,000,000	9,886,996		196			5.250	5.325	MN	65,625		11/10/2009	11/15/2039
291228-AA-2	EMIGRANT BANCORP				5FE	19,790,200	66.5850	13,317,060	20,000,000	19,890,018		20,729			6.250	6.394	JD	55,556	1,250,000	06/17/2004	06/15/2014
29250R-AC-0	ENBRIDGE ENERGY PARTNERS				2FE	3,070,920	102.2230	3,066,690	3,000,000	3,068,232		(2,688)			4.750	4.030	JD	11,875	71,250	11/04/2009	06/01/2013
29250R-AN-6	ENBRIDGE ENERGY PARTNERS				2FE	9,946,600	106.9570	10,695,660	10,000,000	9,953,589		4,099			6.500	6.603	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS				2FE	6,887,305	113.8320	7,683,653	6,750,000	6,885,172		(1,448)			7.500	7.545	AO	106,875	506,250	06/27/2008	04/15/2038
29266R-L#-3	ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007				2	29,755,784	99.2500	29,775,000	30,000,000	29,785,763		20,181			6.550	6.669	AO	414,833	1,955,625	06/27/2008	10/15/2017
29266M-AD-1	ENERGY EAST CORPORATION		R		1FE	13,178,975	109.2950	14,208,298	13,000,000	13,119,820		(4,879)			6.750	6.773	JD	39,000	708,750	06/27/2008	06/15/2012
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	971,750	105.9600	1,059,603	1,000,000	981,391		3,012			5.950	6.384	FA	24,792	59,500	07/14/2006	02/01/2015
29273R-AD-1	ENERGY TRANSFER PARTNERS				2FE	4,916,940	106.2850	5,314,255	5,000,000	4,955,962		15,313			5.650	6.022	FA	117,708	282,500	06/14/2007	08/01/2012
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	1,498,680	103.7220	1,555,829	1,500,000	1,499,004		109			6.125	6.138	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AG-4	ENERGY TRANSFER PARTNERS				2FE	9,583,837	106.9180	9,531,766	8,915,000	9,562,665		(21,172)			6.000	3.764	JJ	267,450		11/18/2009	07/01/2013
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	19,941,200	107.0700	21,414,000	20,000,000	19,948,656		4,352			6.700	6.530	JJ	670,000	1,340,000	03/25/2008	07/01/2018
29274A-A*-6	ENERGY WEST INC. SERIES 2017				2	6,500,000	103.4420	6,723,730	6,500,000	6,500,000					6.160	6.160	JD	2,224	200,200	05/14/2007	06/29/2017
29348Q-AA-0	ENOGEX LLC				2FE	3,990,720	106.2900	4,251,612	4,000,000	3,991,513		793			6.875	7.002	JJ	139,028		06/24/2009	07/15/2014
29364D-AN-0	ENTERGY ARKANSAS INC				1FE	1,999,860	107.7390	2,154,774	2,000,000	1,999,897		25			5.400	5.449	FA	45,000	112,200	07/14/2008	08/01/2013
29364L-AN-2	ENTERGY GULF STATES			1	2FE	4,362,974	98.6710	4,549,734	4,611,000	4,448,284		3,316			5.250	9.260	FA	100,866		02/09/2006	08/01/2015
29364L-AU-6	ENTERGY GULF STATES			1	2FE	4,875,400	100.1400	5,007,000	5,000,000	4,919,186		1,718			5.700	6.369	JD	23,750	142,500	02/09/2006	06/01/2015
29365P-AN-2	ENTERGY GULF STATES LA				2FE	6,500,230	104.7190	7,068,533	6,750,000	6,514,701		13,747			6.000	6.543	MN	67,500	255,000	05/06/2009	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA				2FE	6,994,400	99.9420	6,995,968	7,000,000	6,994,460		60			5.590	5.596	AO	96,738		09/29/2009	10/01/2024
29364W-AE-8	ENTERGY LOUISIANA HOLDINGS			1	1	11,997,840	100.8210	12,098,520	12,000,000	11,998,637		28			5.560	5.563	MS	222,400		08/10/2005	09/01/2015
29364W-AF-5	ENTERGY LOUISIANA HOLDINGS			1	1FE	4,999,800	95.3550	4,767,740	5,000,000	4,999,811		3			6.300	6.300	MS	105,000	315,000	08/10/2005	09/01/2035
29364W-AG-3	ENTERGY LOUISIANA HOLDINGS			1	1FE	9,998,500	100.2390	10,023,900	10,000,000	9,999,721		45			5.830	5.837	MN	97,167		10/18/2005	11/01/2010
29364W-AK-4	ENTERGY LOUISIANA LLC				1FE	7,972,640	97.5440	7,803,512	8,000,000	7,972,791		151			5.400	5.412	MN	54,000		11/10/2009	11/01/2024
29364N-AN-8	ENTERGY MISSISSIPPI			1	2FE	9,996,600	102.5520	10,255,180	10,000,000	9,997,707		305			5.920	5.920	FA	246,667	592,000	01/11/2006	02/01/2016
293791-AD-1	ENTERPRISE PRODUCTS OPER				2FE	3,170,882	108.2080	3,246,237	3,000,000	3,069,545		(20,157)			6.375	5.062	FA	79,688	191,250	03/19/2004	02/01/2013
293791-AF-6	ENTERPRISE PRODUCTS OPER				2FE	7,949,007	105.8090	8,009,764	7,570,000	7,916,755		(6,330)			6.875	6.490	MS	173,479	520,438	01/22/2004	03/01/2033
293791-AF-6	ENTERPRISE PRODUCTS OPER	LS			2FE	3,582,513	105.8090	3,629,259	3,430,000	3,569,619		(2,532)			6.875	6.531	MS	78,604	235,813	01/21/2004	03/01/2033
293791-AN-9	ENTERPRISE PRODUCTS OPER				2FE	15,761,980	106.4830	17,037,280	16,000,000	16,122,947		(24,153)			5.600	5.811	AO	189,156	896,000	07/14/2006	10/15/2014
293791-AP-4	ENTERPRISE PRODUCTS OPER				2FE	2,990,220	103.2000	3,095,985	3,000,000	2,990,870		142			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
293791-AU-3	ENTERPRISE PRODUCTS OPER				2FE	10,029,000	101.3620	10,136,220	10,000,000	10,007,159		(16,651)			4.950	4.770	JD	41,250	495,000	09/02/2008	06/01/2010
29379V-AA-1	ENTERPRISE PRODUCTS OPER				2FE	3,498,355	107.6520	3,767,831	3,500,000	3,498,651		132			6.300	6.332	MS	64,925	220,500	08/27/2007	09/15/2017
29379V-AE-3	ENTERPRISE PRODUCTS OPER				2FE	8,316,097	105.6080	8,263,842	7,825,000	8,309,032		(7,065)			4.600	2.149	FA	200,972		12/17/2009	08/01/2012
29379V-AE-3	ENTERPRISE PRODUCTS OPER	LS			2FE	185,983	105.6080	184,814	175,000	185,825		(158)			4.600	2.149	FA	4,495		12/17/2009	08/01/2012
29379V-AJ-2	ENTERPRISE PRODUCTS OPER				2FE	8,799,533	106.9760	9,173,158	8,575,000	8,788,283		(11,251)			6.125	5.238	FA	218,841		10/27/2009	02/01/2013
26875P-AD-3	EOG RESOURCES INC				1FE	17,966,880	106.2340	19,122,048	18,000,000	17,968,414		1,534			5.625	5.669	JD	84,375	534,375	05/18/2009	06/01/2019
268766-BU-5	EOP OPERATING LP				1Z	2,542,601	100.0000	2,500,000	2,500,000	2,524,764		(14,873)			7.000	6.309	JJ	80,694	175,000	10/14/2008	07/15/2011
26884L-AA-7	EQT CORP				2FE	3,986,720	115.5370	4,621,492	4,000,000	3,987,275		555			8.125	8.226	JD	27,083	176,944	05/12/2009	06/01/2019
294549-AR-1	EQUITABLE RESRCS				2FE	11,421,915	102.5930	11,798,207	11,500,000	11,432,379		6,003			6.500	6.625	AO	186,875	747,500	03/13/2008	04/01/2018
26882P-AN-2	ERAC USA FINANCE 144A				2FE	4,993,900	104.8510	5,242,535	5,000,000	4,999,122		781			8.000	8.018	JJ	184,444	400,000	01/09/2001	01/15/2011
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	9,984,600	101.9270	10,192,710	10,000,000	10,761,164		(125,696)			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE COMPANY				2FE	19,938,800	103.4480	20,689,600	20,000,000	19,959,831		5,569			5.900	5.941	MN	150,778	1,180,000	11/07/2005	11/15/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,495,625	101.0070	2,525,168	2,500,000	2,496,369		350			6.375	6.394	AO	33,646	159,375	10/10/2007	10/15/2017
26882P-BD-3	ERAC USA FINANCE COMPANY				2FE	5,995,380	104.8550	6,291,288	6,000,000	5,997,260		881			5.800	5.811	AO	73,467	348,000	10/10/2007	10/15/2012
26882P-BE-1	ERAC USA FINANCE COMPANY				2FE	4,956,700	97.8810	4,894,040	5,000,000	4,957,720		482			7.000	7.067	AO	73,889	350,000	10/10/2007	10/15/2037

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
28500#-AA-0	ERCOT 6.17% SR NTS				1	11,363,000	108.2570	12,301,252	11,363,000	12,120,305		(150,242)			6.170	6.170	MN	89,585	630,980	04/25/2002	05/15/2014
26884A-AH-6	ERP OPERATING LP				2FE	21,661,800	105.3890	21,077,880	20,000,000	20,988,670		(157,375)			6.584	5.493	AO	285,307	1,152,200	04/08/2005	04/13/2015
29476L-AC-1	ERP OPERATING LP				2FE	9,988,700	97.4820	9,748,220	10,000,000	9,992,614		988			5.125	5.139	MS	150,903	512,500	09/07/2005	03/15/2016
898388-AA-7	ESTATE OF JAMES CAMPBELL SER A SR NTS				1	14,776,690	101.4400	15,216,017	15,000,000	14,866,659		60,527			5.170	5.687	JD	2,154	517,000	06/27/2008	09/30/2011
898388-AD-1	ESTATE OF JAMES CAMPBELL SERIES D FLOATE			3	1	35,000,000	90.8070	31,782,513	35,000,000	35,000,000					0.701	5.609	MJSD	1,362	300,150	03/30/2007	09/30/2013
30161N-AD-3	EXELON CORPORATION				2FE	9,240,000	103.1600	10,316,010	10,000,000	9,498,103		75,728			4.900	5.991	JD	21,778	490,000	04/20/2006	06/15/2015
30161M-AF-0	EXELON GENERATION CO LLC				2FE	8,982,450	100.0450	9,004,023	9,000,000	8,982,818		307			5.200	5.240	AO	127,400		09/16/2009	10/01/2019
30161M-AG-8	EXELON GENERATION CO LLC				2FE	5,991,780	101.8830	6,112,986	6,000,000	5,991,806		26			6.250	6.270	AO	102,083		09/16/2009	10/01/2039
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			3	1	9,454,545	111.5820	10,549,616	9,454,545	9,454,545					7.760	6.760	JJ	307,735	493,745	03/21/2002	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS			3	1	8,571,429	104.6420	8,969,327	8,571,429	8,556,354		757			5.850	4.908	JJ	210,321		09/24/2002	01/31/2015
302182-AC-4	EXPRESS SCRIPTS INC				2FE	27,526,384	106.2600	27,393,854	25,780,000	27,480,944		(42,883)			5.250	2.466	JD	60,153	156,783	12/17/2009	06/15/2012
991968-9F-7	FAIRPOINT COMMUNICATIONS INC. NEW TERM B			2	5FE		92.3630								0.000	0.000	MJSD	26,815		06/09/2008	03/31/2015
991968-9E-0	FAIRPOINT COMMUNICATIONS INC. TERM LOAN			2	5FE		91.3540								0.000	0.000	MJSD	7,331		06/09/2008	03/31/2014
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	12,400,000	96.0890	11,915,036	12,400,000	12,400,000					5.410	5.410	MS	175,164	670,840	09/06/2005	09/27/2015
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	15,600,000	97.5920	15,224,352	15,600,000	15,600,000					5.240	5.240	MS	213,443		09/06/2005	09/27/2015
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N				2	4,308,362	110.3850	4,755,806	4,308,362	4,306,494		167			8.410	8.412	JJ	167,076	355,182	10/30/2000	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N				2	7,450,837	110.4020	8,225,871	7,450,837	7,417,942		2,811			8.410	8.412	JJ	288,939	614,248	10/18/2000	07/15/2020
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES				2	204,802	102.1620	209,400	204,969	204,969		(548)			7.750	8.266	JD	706	7,943	06/01/2004	06/15/2010
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES				2	245,785	102.1620	251,037	245,725	245,725		(755)			7.750	8.266	JD	846	9,522	06/01/2004	06/15/2010
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES				2	245,296	102.1620	251,037	245,725	245,725		(630)			7.750	8.266	JD	846	9,522	06/01/2004	06/15/2010
313855-E*-5	FEDERAL SIGNAL CORP 5.24% SER 2002-A			3	4	2,846,787	92.2600	2,626,446	2,846,787	2,846,787					6.240	5.223	JD	7,895	138,249	11/08/2002	12/15/2012
313855-E#-1	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A			1	4Z	7,116,969	80.9600	5,761,898	7,116,969	7,116,969					2.351	2.152	MJSD	929	177,363	06/12/2003	06/30/2013
31331F-AB-7	FEDEX CORP				2FE	2,374,426	101.2320	2,307,460	2,279,376	2,307,460		(7,513)			8.760	8.265	MN	21,631	199,673	07/24/2000	05/22/2015
31428X-AF-3	FEDEX CORP				2FE	19,212,890	105.9140	18,005,431	17,000,000	17,343,989		(290,092)			7.250	5.276	FA	465,611	1,232,500	11/21/2002	02/15/2011
316175-2#-4	FIDELITY INSTL CASH PORTFOLIOS	@			1	10,000,000	84.6490	38,054,716	44,955,943	33,809,372		2,564,103			0.000	8.070	NA			08/05/1994	08/12/2013
316175-2*-8	FIDELITY INSTL CASH PORTFOLIOS	@			1	10,000,000	96.0590	33,628,056	35,007,877	33,360,608		2,523,150			0.000	7.987	NA			08/05/1994	08/12/2010
31677A-AA-2	FIFTH THIRD BANK				2FE	11,544,318	94.7150	11,105,381	11,725,000	11,620,287		3,000			4.750	5.017	FA	232,057		04/21/2005	02/01/2015
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. / DB PERFO			3	2	19,647,350	97.6830	19,536,586	20,000,000	19,815,014		17,825			0.923	5.942	FMAN	23,575	290,860	09/10/2008	05/17/2011
31770E-2#-8	FINANCIAL SQUARE TR	@			1	10,000,000	79.7290	39,029,107	48,952,418	33,973,829		2,586,397			0.000	8.101	NA			08/05/1994	08/12/2014
31770E-2*-2	FINANCIAL SQUARE TR	@			1	10,000,000	93.8990	35,696,255	38,015,586	33,498,483		2,526,917			0.000	8.012	NA			08/05/1994	08/12/2011
31770E-2@-0	FINANCIAL SQUARE TR	@			1	5,000,000	89.3790	18,472,847	20,667,990	16,844,586		1,268,446			0.000	8.042	NA			08/05/1994	08/12/2012
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
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC				3	8,968,590	88.1290	7,931,610	9,000,000	8,983,091		5,122			6.800	6.849	AO	153,000	612,000	03/29/2005	04/01/2015
337158-AD-1	FIRST TENNESSEE BANK				2FE	19,979,800	86.9290	17,385,740	20,000,000	19,988,654		1,932			5.050	5.062	JJ	465,722	1,010,000	12/06/2004	01/15/2015
337158-AD-1	FIRST TENNESSEE BANK	D			2FE	19,979,800	86.9290	17,385,740	20,000,000	19,988,654		223			5.050	5.062	JJ	465,722		12/06/2004	01/15/2015
337932-AB-3	FIRSTENERGY CORP				2FE	621,321	107.2250	668,013	623,000	623,514		999			6.450	6.428	MN	5,135	34,540	03/23/2005	11/15/2011
33766J-AD-5	FIRSTENERGY SOLUTIONS CO				2FE	11,999,760	100.8810	12,105,672	12,000,000	11,999,766		6			6.050	6.066	FA	290,400		08/04/2009	08/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	7,972,400	101.0000	8,079,984	8,000,000	7,972,516		116			6.800	6.839	FA	217,600		08/04/2009	08/15/2039
337738-AF-5	FISERV INC				2FE	14,992,950	108.8870	16,333,065	15,000,000	14,995,675		1,332			6.125	6.136	MN	104,635	918,750	11/15/2007	11/20/2012
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2			1	2FE	8,138,570	132.7500	7,935,795	5,978,000	6,580,468		(548,991)			3.250	(4.973)	MS	64,762	194,285	07/19/2007	03/01/2024
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2	LS		1	2FE	3,003,415	132.7500	3,148,830	2,372,000	2,537,346		(145,698)			3.250	(2.593)	MS	25,697	77,090	11/16/2006	03/01/2024
338906-B*-0	FLEXI-VAN LEASING SER. 2004-A SR. SECD N				2FE	16,500,000	100.8840	16,645,832	16,500,000	16,486,139		6,871			5.130	5.130	MN	105,806	846,450	11/16/2004	11/16/2011
340711-AM-2	FLORIDA GAS TRANSMISSION				2FE	21,118,400	104.9950	20,999,000	20,000,000	20,935,433		(160,154)			7.625	2.432	JD	127,083	762,500	10/26/2009	12/01/2010
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	8,120,300	117.0440	9,363,480	8,000,000	8,114,835		(5,465)			7.900	7.707	MN	80,756	328,289	04/30/2009	05/15/2019
341081-FB-8	FLORIDA POWER & LIGHT				1FE	6,093,977	105.2730	6,332,189	6,015,000	6,093,225		(752)			5.960	5.881	AO	89,624	193,188	03/27/2009	04/01/2039
341099-BZ-1	FLORIDA POWER CORP				1FE	16,345,050	107.1890	16,078,350	15,000,000	15,368,312		(31,046)			6.650	4.971	JJ	459,958		03/24/2005	07/15/2011
341099-CK-3	FLORIDA POWER CORP				1FE	1,494,585	107.3250	1,609,869	1,500,000	1,495,233		428			5.650	5.692	JD	3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	9,030,720	109.1790	8,734,344	8,000,000	9,029,210		(1,510)			6.400	5.500	JD	22,756	256,000	11/20/2009	06/15/2038
341135-B*-1	FLORIDA PUBLIC UTILITIES 1ST MTG				2	8,182,000	115.0000	9,409,300	8,182,000	8,226,096		(3,799)			9.570	9.513	MN	130,503	739,522	05/27/1988	05/01/2018
341135-B@-9	FLORIDA PUBLIC UTILITIES 1ST MTG				2	4,500,000	115.0000	5,175,000	4,500,000	4,500,000					10.030	9.966	MN	75,225	426,275	05/27/1988	05/01/2018
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN			2	5	1,141,833	100.0000	1,141,833	1,141,833	1,141,833		(10)			6.232	6.609	MJSD	5,485	32,385	11/10/2006	10/31/2012
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN			2	5	346,487	100.0000	346,487	346,487	346,487					5.232	5.482	MJSD	453	31,466	11/14/2008	11/02/2013
343412-AA-0	FLUOR CORP 1.500000% 02/15/2024			1	1FE	289,186	161.7500	283,063	175,000	175,261		(5,939)			1.500	(23.634)	FA	992	2,625	03/19/2007	02/15/2024
302491-AQ-8	FMC CORP				2FE	7,973,200	99.3030	7,944,216	8,000,000	7,973,376		176			5.200	5.271	JD	35,822		11/24/2009	12/15/2019
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
41641#-AF-2	FOREST RESOURCES, LLC (HANCOCK MEZZ, 12.			3	5	904,680	101.8750	921,646	904,680	904,680					14.460	12.460	MS	33,068	117,884	05/05/2006	06/30/2012

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 (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
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL				2	30,232,615	105.9250	31,777,641	30,000,000	30,212,291		(5,827)			7.200	7.206	AO	456,000	1,620,000	09/10/2008	10/15/2018
00761N-AJ-7	FORTWIRTH CDO (FORMER AELTUS CBO IV CLAS			4	6FE		0.0000		400,722						7.860	9.178	JD			07/24/2000	12/01/2010
302567-AA-0	FPL ENERGY AMER				2FE	18,221,861	99.3200	17,874,620	17,997,000	18,162,866		(4,660)			6.639	6.424	JUN	633,919	1,194,821	06/30/2003	06/20/2023
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN			2	4FE	11,038,599	100.1280	11,035,758	11,021,611	11,035,759		(3,437)			1.985	2.290	MJSD	19,945	175,293	12/19/2006	12/01/2013
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		R	2	2FE	2,379,887	100.0000	2,379,887	2,379,887	2,379,887					1.610	1.681	MJSD	471	78,451	10/14/2008	03/31/2013
991154-9B-3	FRESENIUS SE (APP PHARMACEUTICALS) TRANC		R	2	2FE	206,652	98.4540	206,687	209,932	206,687		834			6.750	7.444	MJSD	866	5,846	11/28/2008	08/20/2014
991154-9A-5	FRESENIUS SE (NEW FINCO 1) TRANCHE B1 TE		R	2	2FE	382,527	98.3470	383,250	389,693	383,250		1,127			4.179	8.138	MJSD	995	28,333	11/28/2008	08/20/2014
359262-AT-9	FROST NATIONAL BANK				1FE	14,256,840	98.7250	12,834,224	13,000,000	13,273,824		(161,372)			6.875	5.466	FA	372,396	893,750	11/05/2002	08/01/2011
361268-B*-5	G & K SERVICES, INC. FLOAT. SR NTS			1	3	24,000,000	100.0000	24,000,000	24,000,000	24,000,000					0.851	2.068	MJSD	1,134	363,390	05/10/2005	06/30/2015
36239Y-AB-8	GABELLI ASSET MANAGEMENT INC 5.5% SR NTS				2FE	15,141,300	86.4960	12,974,385	15,000,000	15,056,432		(14,890)			5.500	5.376	MN	105,417	825,000	05/30/2003	05/15/2013
04316#-AC-1	GALLAGHER (ARTHUR J.) & CO. 7 YEAR				2	15,000,000	105.4700	15,820,500	15,000,000	15,000,000					6.260	6.258	FA	391,250	939,000	01/11/2008	08/03/2014
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.			2	1FE	3,834,361	97.4690	3,737,301	3,834,361	3,834,361					5.697	5.698	JJ	108,615		03/17/2005	01/02/2025
16735#-AB-0	GEBERIT AG / CHICAGO FAUCET CO. 5.54% SE		R		2	12,000,000	105.4610	12,655,261	12,000,000	12,000,000					5.540	5.540	JD	22,160	664,800	11/07/2002	12/19/2012
368710-AC-3	GENENTECH INC				1FE	8,821,300	96.3250	9,632,540	10,000,000	8,833,682		12,382			5.250	6.162	JJ	242,083	262,500	06/11/2009	07/15/2035
368710-AG-4	GENENTECH INC (USA)		R		1FE	6,495,905	107.0270	6,956,775	6,500,000	6,497,496		387			4.750	4.758	JJ	142,368	308,750	07/13/2005	07/15/2015
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN			2	4FE		100.0000								0.000	0.000	MJSD	3,260		11/14/2006	11/09/2013
369550-AK-4	GENERAL DYNAMICS CORP				1FE	24,788,410	105.4260	27,937,890	26,500,000	25,774,906		189,446			4.250	5.145	MN	143,910	1,126,250	06/10/2004	05/15/2013
369550-AM-0	GENERAL DYNAMICS CORP				1FE	4,873,269	109.5630	5,143,969	4,695,000	4,795,611		(15,186)			5.375	4.933	FA	95,335	252,356	04/06/2004	08/15/2015
369550-AM-0	GENERAL DYNAMICS CORP	LS			1FE	316,581	109.5630	334,166	305,000	311,536		(987)			5.375	4.933	FA	6,193	16,394	04/06/2004	08/15/2015
36962G-3A-0	GENERAL ELEC CAP CORP				1FE	9,163,400	94.4320	9,443,240	10,000,000	9,166,577		3,177			6.150	6.824	FA	246,000		09/04/2009	08/07/2037
36962G-3K-8	GENERAL ELEC CAP CORP				1FE	3,075,450	106.4220	3,192,666	3,000,000	3,049,564		(16,231)			5.250	4.613	AO	31,500	157,500	05/14/2008	10/19/2012
36962G-3T-9	GENERAL ELEC CAP CORP				1FE	8,482,235	104.5270	8,884,795	8,500,000	8,487,755		3,310			4.800	4.877	MN	68,000	408,000	04/16/2008	05/01/2013
36962G-W7-5	GENERAL ELEC CAP CORP			3	1FE	10,000,000	84.3960	8,439,600	10,000,000	10,000,000					0.658	5.648	FMAN	10,420	180,116	05/02/2006	05/05/2026
36962G-X8-2	GENERAL ELEC CAP CORP			1	1FE	10,000,000	101.6920	10,169,180	10,000,000	10,000,000					5.720	5.722	JJ	252,633		08/16/2006	08/22/2011
36962G-YY-4	GENERAL ELEC CAP CORP				1FE	2,542,601	107.7910	2,694,768	2,500,000	2,529,477		(10,930)			6.000	5.478	JD	6,667	150,000	10/14/2008	06/15/2012
36962G-Z5-6	GENERAL ELEC CAP CORP			1	1FE	13,200,000	101.1900	13,357,054	13,200,000	13,200,000					5.500	5.500	MN	92,767	363,000	11/08/2006	11/15/2011
36962G-Z5-6	GENERAL ELEC CAP CORP	D		1	1FE	1,800,000	101.1900	1,821,416	1,800,000	1,800,000					5.500	5.500	MN	12,650	49,500	11/08/2006	11/15/2011
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	34,989,150	101.1280	35,394,800	35,000,000	34,993,467		736			1.800	1.813	MS	192,500		03/09/2009	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		357			2.250	2.264	MS	136,250		03/09/2009	03/12/2012
36967H-BB-2	GENERAL ELEC CAP CORP				1FE	15,075,750	100.1290	15,019,410	15,000,000	15,067,913		(3,288)			2.000	1.751	MS	77,500		09/01/2009	09/28/2012
252737-AB-7	GENERAL ELECTRIC CAPITAL CORP. / DIAMOND				1	15,081,710	105.0100	15,751,500	15,000,000	15,047,534		(26,286)			5.400	5.203	MS	245,250	810,000	09/10/2008	09/12/2011
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT			2	1	11,003,912	110.7640	11,850,511	10,698,844	10,996,104		(7,808)			7.010	6.263	MON	43,749	62,499	11/17/2009	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU				1	24,754,634	97.9850	24,255,925	24,754,634	24,754,634					5.180	5.182	JD	74,800	1,276,435	09/24/2004	06/10/2030
370334-AS-3	GENERAL MILLS INC				2FE	46,269,506	107.9680	46,579,382	43,142,000	44,700,462		(322,157)			6.000	4.224	FA	977,885	1,831,219	10/29/2009	02/15/2012
370334-BB-9	GENERAL MILLS INC				2FE	5,158,650	108.1450	5,407,265	5,000,000	5,147,119		(11,531)			5.700	5.199	FA	107,667	142,500	04/21/2009	02/15/2017
370334-BE-3	GENERAL MILLS INC				2FE	3,494,470	108.7880	3,807,570	3,500,000	3,496,850		1,055			5.650	5.726	MS	60,973	197,750	08/24/2007	09/10/2012
370334-BG-8	GENERAL MILLS INC				2FE	5,197,275	107.8840	5,394,200	5,000,000	5,188,739		(5,852)			5.250	4.160	FA	99,167	134,896	10/15/2009	08/15/2013
370334-BH-6	GENERAL MILLS INC				2FE	8,031,130	106.0550	8,484,408	8,000,000	8,029,764		(1,366)			5.650	5.616	FA	170,756	241,067	05/22/2009	02/15/2019
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT				2	5,400,000	102.1150	5,514,210	5,400,000	5,400,000					5.240	5.240	MN	47,160		10/08/2004	11/01/2011
45957@-AE-6	GENERAL PARTS (INT'L GROUP) SER. B SR NT				2	8,250,000	101.7940	8,398,010	8,250,000	8,244,712		990			5.980	5.980	MN	82,225	493,350	10/08/2004	11/01/2016
37048@-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020				2	17,100,000	99.1140	16,948,494	17,100,000	19,889,760		(221,574)			6.570	6.570	JJ	561,735	1,208,941	06/05/2007	07/01/2020
37247D-AE-6	GENWORTH FINANCIAL INC				2FE	4,413,958	95.6390	4,781,960	5,000,000	4,526,483		84,621			5.750	5.769	JD	12,778	287,500	06/09/2004	06/15/2014
37247D-AK-2	GENWORTH FINANCIAL INC				2FE	4,099,780	91.5090	4,575,465	5,000,000	4,182,528		61,871			6.515	7.133	MN	35,290	325,750	06/11/2008	05/22/2018
373334-JP-7	GEORGIA POWER COMPANY				1FE	6,982,080	96.9050	6,783,315	7,000,000	6,982,145		65			4.250	4.262	JD	13,222		12/08/2009	12/01/2019
373298-BP-2	GEORGIA-PACIFIC CORP				3FE	6,132,452	93.0000	6,417,000	6,900,000	6,180,778		16,055			7.250	6.568	JD	41,688	500,250	07/13/2005	06/01/2028
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B			2	3FE		99.2630					41,321			2.256	0.000	JAJO			09/30/2007	12/20/2012
377372-AB-3	GLAXOSMITHKLINE CAP INC		R		1FE	21,639,040	97.1530	21,373,748	22,000,000	21,671,247		6,357			5.375	5.487	AO	249,639	1,182,500	03/31/2004	04/15/2034
377372-AC-1	GLAXOSMITHKLINE CAP INC		R		1FE	715,217	107.3450	733,166	683,000	709,375		(1,005)			4.850	3.622	MN	4,233	16,563	03/06/2009	05/15/2013
377372-AC-1	GLAXOSMITHKLINE CAP INC	LS	R		1FE	1,379,123	107.3450	1,413,732	1,317,000	1,367,858		(1,938)			4.850	3.622	MN	8,162	31,937	03/06/2009	05/15/2013
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL			2	3FE	754,215	100.0000	754,215	754,215	754,215					2.981	3.205	MJSD	62	47,565	09/29/2008	03/14/2011
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG				1FE	25,600,707	104.4490	27,013,894	25,863,327	25,619,158		12,250			5.750	5.899	MN	228,164	1,472,675	06/27/2008	05/06/2025
381317-AQ-9	GOLDEN WEST FINL CORP				1FE	9,494,556	104.4090	10,094,214	9,668,000	9,592,136		25,118			4.750	5.059	AO	114,808	459,230	10/14/2005	10/01/2012
38141E-A4-1	GOLDMAN SACHS GROUP INC				1FE	25,901,575	103.0300	25,757,625	25,000,000	25,888,618		(12,957)			3.625	2.206	FA	400,260		12/17/2009	08/01/2012
38141G-BU-7	GOLDMAN SACHS GROUP INC				1FE	2,542,601	108.7140	2,717,848	2,500,000	2,527,705		(12,416)			6.600	6.010	JJ	76,083	165,000	10/14/2008	01/15/2012
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	6,413,235	107.0500	6,904,719	6,450,000	6,414,771		446			6.150	6.234	AO	99,169		07/07/2009	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 (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
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	14,999,250	100.8940	15,134,160	15,000,000	14,999,506		43			1.625	1.618	JJ	112,396		03/04/2009	07/15/2011
38146F-AH-4	GOLDMAN SACHS GROUP INC				1FE	29,985,300	101.1090	30,332,610	30,000,000	29,991,033		1,002			1.700	1.715	MS	150,167		03/12/2009	03/15/2011
38143U-BG-5	GOLDMAN SACHS MTN SER B			3	1FE	25,000,000	104.8970	26,224,250	25,000,000	25,000,000					0.000	0.000	FA			08/23/2005	08/30/2015
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
382388-AL-0	GOODRICH CORP				2FE	12,380,751	106.5530	12,516,793	11,747,000	12,347,322		(7,155)			7.000	6.598	AO	173,595	822,290	08/18/2004	04/15/2038
382388-AW-6	GOODRICH CORP				2FE	6,983,130	98.9130	6,923,938	7,000,000	6,983,201		71			4.875	5.042	MS	18,958		12/08/2009	03/01/2020
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B			2	5*	531,729	29.2140	507,935	1,738,692	413,783		(198,641)	1,132,693		8.272	10.851	MJSD		41,104	02/11/2008	03/31/2012
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B			2	4FE	4,983,241	96.2730	4,989,922	5,183,091	4,989,922		73,318			2.981	4.885	MJSD	13,748	130,371	03/31/2008	05/03/2012
387328-A*-8	GRANITE CONSTRUCTION INC. SR. NTS.				2	2,444,446	100.9810	2,468,434	2,444,446	2,444,446					6.540	6.540	MS	47,072	79,934	01/23/1998	03/15/2010
995842-9C-7	GRAPHIC PACKAGING INTL TERM B			2	3FE	1,575,650	100.0000	1,575,650	1,575,650	1,575,650					2.284	5.319	MJSD	7,766	61,953	11/26/2008	05/16/2014
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS				3	1,377,486	101.8390	1,425,750	1,400,000	1,384,965		1,124			6.590	5.910	AO	23,065		08/27/2004	04/01/2013
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS				3	2,035,719	101.8470	2,296,195	2,254,545	2,175,048		5,350			6.650	7.881	JD	12,494	74,964	10/18/2000	06/01/2013
389406-A#-6	GRAYBAR ELECTRIC 7.36% SR NTS				3	2,907,570	102.2310	2,920,529	2,856,800	2,863,554		(1,088)			7.360	(7.318)	MN	35,043		09/01/2004	05/01/2011
390630-AC-4	GREAT LAKES GAS TRANSMISSION LP SR NTS		I		2	2,025,669	107.8280	2,372,222	2,200,000	2,173,082		9,012			8.740	8.740	AO	32,581	192,280	10/30/1991	10/30/2011
790654-C#-2	GREAT PLAINS / AQUILA INC (FORMER ST JOS			2	2	10,500,000	115.0000	12,075,000	10,500,000	10,256,057		14,829			9.440	9.440	FA	413,000	949,900	12/06/1990	02/01/2021
33632*-PE-1	GREAT PLAINS / KANSAS CITY PWR & LT/FIRS			2	2	6,628,480	109.7260	7,273,166	6,628,480	6,606,599		(19,318)			8.550	8.619	FA	217,248	540,209	01/06/1995	02/13/2014
391164-AB-6	GREAT PLAINS ENERGY INC				2FE	9,948,400	103.1860	10,318,620	10,000,000	9,957,259		4,075			6.875	6.921	MS	202,431	687,500	09/20/2007	09/15/2017
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM			2	6FE	630,838	34.5070	217,685	630,838	217,685	10,868	(6,893)	406,259		5.000	6.619	MJSD	8,037		10/15/2008	12/03/2012
39278*-AA-1	GREEN COUNTRY ENERGY LLC				2FE	26,138,323	104.3480	27,274,726	26,138,323	26,138,323					7.210	7.285	FMAN	266,981	1,874,826	05/05/2003	02/10/2024
393154-J*-1	GREEN MOUNTAIN POWER CORP 2037 FMBS		I		1	8,000,000	93.9480	7,515,840	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	11/16/2007	12/01/2037
393154-AB-5	GREEN MOUNTAIN POWER CORP FIRST MTGE BON		I		1FE	10,000,000	109.0100	10,901,033	10,000,000	10,000,000					6.040	6.040	JD	50,333	604,000	11/22/2002	12/01/2017
393154-G@-2	GREEN MOUNTAIN PWR CORP 1ST MTG BND		I		1FE	7,000,000	120.0000	8,400,000	7,000,000	7,034,415		(1,797)			9.640	9.641	MS	224,933	674,800	09/17/1986	09/01/2020
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN			2	5FE	538,110	82.5450	772,738	936,136	534,866			388,854		2.990	4.013	MJSD		19,360	11/10/2008	02/16/2014
990820-9B-0	GREEN VALLEY RANCH GAMING, LLC 2ND LIEN			2	6FE	860,020	0.0000	0	1,000,000			(22,413)	107,587		3.481	5.925	MJSD			08/29/2008	08/16/2014
39538F-AA-3	GREENPOINT BANK				2FE	8,396,059	104.6210	7,323,484	7,000,000	7,165,667		(210,350)			9.250	5.967	AO	161,875	647,500	01/01/2005	10/01/2010
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL			2	3FE	3,070,336	98.1550	3,078,323	3,136,193	3,078,323		12,335			2.234	2.980	FMAN	5,450	72,696	12/04/2008	12/05/2013
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				1FE	4,888,450	119.9540	5,997,695	5,000,000	4,886,602		1,694			8.500	8.737	MN	54,306	425,000	11/22/1991	11/15/2031
402740-AA-2	GULFSTREAM NATURAL GAS				2FE	19,989,200	104.6220	20,924,460	20,000,000	19,993,003		778			5.560	5.567	MN	185,333	834,000	10/19/2005	11/01/2015
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	7,995,360	97.0400	7,763,160	8,000,000	7,995,924		148			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
402740-AC-8	GULFSTREAM NATURAL GAS				2FE	7,974,080	110.5140	8,841,112	8,000,000	7,975,828		1,078			6.950	7.023	JD	46,333	284,178	05/21/2009	06/01/2016
402810@-AA-2	GUN HILL ROAD II LLC DRAW 1			3	5*	3,404,510	7.0000	238,316	3,404,510	3,404,509					2.775	5.150	MON	7,508	139,557	08/29/2006	03/02/2014
403660-AA-1	GWF ENERGY LLC				2FE	2,858,342	102.4520	2,928,428	2,858,342	2,858,342					6.131	6.178	MJSD	487	43,811	09/24/2003	12/30/2011
G4235#-AA-6	H2 CREDIT PARTNERS (FKA COP II LP)			3	4	8,270,000	99.1900	8,297,136	8,364,849	8,297,208		27,208			2.735	3.287	MON	16,521	234,624	12/19/2008	06/19/2012
406216-AX-9	HALLIBURTON COMPANY				1FE	4,109,391	111.6710	4,355,173	3,900,000	4,098,878		(10,513)			6.150	5.468	MS	70,623	121,257	04/21/2009	09/15/2019
406216-AX-9	HALLIBURTON COMPANY	LS			1FE	1,159,059	111.6710	1,228,382	1,100,000	1,156,094		(2,965)			6.150	5.468	MS	19,919	34,201	04/21/2009	09/15/2019
40624@-AF-7	HALLMARK 7.54% SR NTS, DUE 2010				2	22,549,669	104.5010	21,945,221	21,000,000	21,293,333		(293,726)			7.540	7.402	JD	79,170	1,583,400	02/15/2002	12/13/2010
40624@-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000	115.0000	11,500,000	10,000,000	10,192,091		(8,067)			9.160	9.160	JJ	402,022	916,000	01/10/1990	07/23/2022
40624@-AB-6	HALLMARK CARDS INC. SERIES B SR NTS				2	23,778,860	112.4030	24,728,713	22,000,000	22,711,583		(92,438)			8.920	7.556	JJ	861,276	892,000	02/16/2007	07/23/2012
410345-AE-2	HANESBRANDS INC			1	4FE	6,176,250	94.6250	5,677,500	6,000,000	6,048,847		(49,101)			3.831	8.088	JD	10,215	308,700	04/18/2007	12/15/2014
41163G-AF-8	HARCOURT GENERAL INC		R		2FE	2,395,294	88.2400	2,205,993	2,500,000	2,410,327		675			7.200	7.744	FA	75,000	180,000	01/01/2005	08/01/2027
41242*-AA-0	HARDWOOD FUNDING (NBA) 4.30% SER A NTS				2	6,000,000	101.0840	6,065,043	6,000,000	6,000,000					4.300	4.328	JD	17,200	258,000	05/19/2003	06/07/2010
41242*-AD-4	HARDWOOD FUNDING, LLC (NBA) SER D SR NTS				2	13,000,000	103.5840	13,465,920	13,000,000	13,000,000					5.310	5.310	JD	46,020	345,150	10/20/2005	06/08/2012
413875-AJ-4	HARRIS CORPORATION				2FE	1,962,820	103.3010	2,066,022	2,000,000	1,965,208		2,388			5.000	5.354	AO	25,000	50,000	07/08/2009	10/01/2015
413875-AK-1	HARRIS CORPORATION				2FE	4,982,600	106.0350	5,301,775	5,000,000	4,985,419		1,403			5.950	5.988	JD	24,792	297,500	11/30/2007	12/01/2017
413875-AL-9	HARRIS CORPORATION				2FE	4,984,550	107.9780	5,398,910	5,000,000	4,985,182		632			6.375	6.431	JD	14,167	164,688	06/04/2009	06/15/2019
41659E-EV-5	HARTFORD LIFE GLOB FUND				1FE	5,994,480	101.9820	6,118,902	6,000,000	5,998,621		1,165			5.200	5.221	FA	117,867	312,000	03/02/2006	02/15/2011
41659L-AS-0	HARTFORD LIFE INSTITUTIONAL FUNDING	@		3	1FE	50,000,000	77.9410	38,970,500	50,000,000	50,000,000					0.000	0.000	NA			08/02/2007	08/16/2017
418056-AP-2	HASBRO INC				2FE	6,917,501	105.8260	7,238,498	6,840,000	6,919,112		107			6.300	6.113	MS	126,882	346,500	10/29/2009	09/15/2017
418056-AR-8	HASBRO INC				2FE	6,999,487	108.8750	7,240,181	6,650,000	6,996,845		(2,642)			6.125	4.824	MN	52,045	92,896	12/17/2009	05/15/2014
990888-9B-7	HAWKER BEECHCRAFT, INC. SYNTHETIC LC			2	5FE	319,149	100.0000	319,149	319,149	319,149					2.351	7.596	MJSD	21	14,037	09/28/2007	03/26/2014
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN			2	5FE	5,379,787	100.0000	5,379,787	5,379,787	5,379,787					2.236	3.989	MJSD	17,697	156,464	12/31/2007	03/26/2014
404119-AJ-8	HCA INC				5FE	3,324,798	87.4540	2,842,245	3,250,000	3,320,096		(1,071)			7.500	7.307	MN	37,240	243,750	12/09/2004	11/06/2033
404119-AX-7	HCA INC			1	4FE	4,240,000	107.3750	4,295,000	4,000,000	4,236,514		(3,486)			9.250	8.098	MN	47,278		11/24/2009	11/15/2016
404119-AX-7	HCA INC	LS		1	4FE	1,060,000	107.3750	1,073,750	1,000,000	1,059,129		(871)			9.250	8.098	MN	11,819		11/24/2009	11/15/2016
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN			2	3FE	1,245,399	100.1620	1,244,870	1,242,859	1,244,871		(84)			1.850	7.037	MJSD	19,342	12,419	09/28/2007	11/17/2012

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
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN			2	3FE	15,353,857	98.1270	15,440,333	15,735,107	15,363,844		9,987			2.501	5.358	MJSD	84,991	261,711	11/05/2009	11/17/2013
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2			1	1FE	7,957,743	120.5000	7,953,000	6,600,000	6,600,000		(217,861)			1.300	1.300	AO	21,450	85,800	07/25/2008	04/01/2023
42218S-AA-6	HEALTH CARE SVCS				1FE	24,888,250	103.9050	25,976,325	25,000,000	24,977,924		13,808			7.750	7.811	JD	86,111	1,937,500	06/20/2001	06/15/2011
422317-A*-8	HEARST- ARGYLE 7.18% SR NTS, DUE 2010				2	4,484,036	103.9580	4,574,172	4,400,000	4,420,612		(10,296)			7.180	6.678	JD	14,041	315,920	01/01/2005	12/15/2010
422410-AA-7	HEARST COMMUN. 7% GTD SR NTS				1	40,000,000	108.9360	43,574,584	40,000,000	40,000,000					7.000	7.002	FA	941,111	2,100,000	07/10/2001	08/30/2011
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240	102.0200	8,161,624	8,000,000	8,097,111		(1,130)			6.375	6.263	JJ	235,167		07/30/2009	07/15/2028
423074-AJ-2	HEINZ (H.J.) CO.				2FE	2,998,950	107.4990	3,224,958	3,000,000	2,999,229		193			5.350	5.358	JJ	74,008	160,500	07/09/2008	07/15/2013
42545#-AA-8	HENDRICKSON HOLDINGS SER A GTD SR NTS				2	3,500,000	98.6110	3,451,385	3,500,000	3,500,000					5.770	5.770	MS	51,048	201,950	03/10/2005	03/31/2015
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034			1	1	1,030,000	118.2500	1,182,500	1,000,000	1,012,562		(17,438)			3.000	0.988	FA	11,333	15,000	02/12/2009	08/15/2034
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES			3	2	2,945,020	105.8470	2,963,715	2,800,000	2,860,995		(8,314)			8.550	6.517	JD	17,765	119,700	09/10/2008	06/30/2011
990289-9A-0	HERTZ CORPORATION PREFUNDED LC			2	3FE		100.3700								0.000	0.000	MJSD	55		12/21/2007	12/21/2012
428236-AG-8	HEWLETT-PACKARD CO				1FE	3,121,740	110.4760	3,314,277	3,000,000	3,054,362		(2,718)			6.500	5.710	JJ	97,500		04/19/2006	07/01/2012
428236-AT-0	HEWLETT-PACKARD CO				1FE	11,201,100	111.7390	11,173,870	10,000,000	11,154,373		(40,976)			6.125	3.146	MS	204,167		10/21/2009	03/01/2014
428236-AU-7	HEWLETT-PACKARD CO				1FE	3,998,240	104.8940	4,195,744	4,000,000	3,998,716		77			4.250	4.257	FA	59,972		02/23/2009	02/24/2012
428236-AV-5	HEWLETT-PACKARD CO				1FE	10,721	106.7860	10,679	10,000	10,693		(20)			4.750	3.060	JD	38	238	10/19/2009	06/02/2014
428236-AV-5	HEWLETT-PACKARD CO	LS			1FE	5,081,944	106.7860	5,061,642	4,740,000	5,068,671		(10,861)			4.750	3.060	JD	18,137	112,575	10/19/2009	06/02/2014
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-			2	5FE	3,136,882	100.0000	3,136,882	3,136,882	3,136,882					2.563	8.081	JAJO	20,542	129,333	07/02/2007	05/05/2013
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-			2	5FE	679,659	100.0000	679,659	679,659	679,659					2.501	7.992	JAJO	47	32,347	09/28/2007	05/05/2013
42307T-AG-3	HJ HEINZ FINANCE CO				2FE	5,407,350	106.6960	5,334,800	5,000,000	5,404,371		(2,979)			6.750	6.081	MS	99,375	168,750	08/24/2009	03/15/2032
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037			1	3FE	904,300	85.3750	853,750	1,000,000	907,815		2,271			2.000	3.949	JD	889	20,000	06/05/2008	12/15/2037
437076-AP-7	HOME DEPOT INC				2FE	2,439,975	104.6860	2,617,150	2,500,000	2,458,643		5,454			5.400	5.722	MS	45,000	135,000	04/19/2006	03/01/2016
437076-AR-3	HOME DEPOT INC				2FE	17,896,820	107.0560	19,270,026	18,000,000	17,936,588		14,033			5.250	5.343	JD	39,375	945,000	05/15/2007	12/16/2013
437076-AS-1	HOME DEPOT INC				2FE	13,974,239	96.5260	16,891,998	17,500,000	14,029,650		34,001			5.875	6.322	JD	42,839	1,028,125	01/31/2008	12/16/2036
438516-AN-6	HONEYWELL INTERNATIONAL				1FE	14,203,800	109.0110	14,171,482	13,000,000	13,309,031		(123,860)			6.125	4.756	MN	132,708	597,188	07/28/2003	11/01/2011
438516-AW-6	HONEYWELL INTERNATIONAL				1FE	1,492,050	104.9840	1,574,757	1,500,000	1,494,775		1,508			4.250	4.374	MS	21,250	63,750	02/26/2008	03/01/2013
438516-AY-2	HONEYWELL INTERNATIONAL				1FE	4,986,800	104.1820	5,209,090	5,000,000	4,988,909		2,109			3.875	3.922	FA	73,194	94,184	02/17/2009	02/15/2014
438516-AK-2	HONEYWELL INTL				1FE	10,647,000	101.2030	10,120,300	10,000,000	10,099,618		(581,540)			7.500	3.023	MS	250,000	750,000	09/02/2008	03/01/2010
44107T-AD-8	HOST HOTELS & RESORTS LP			1	3FE	1,984,900	100.6250	2,012,500	2,000,000	1,989,909		1,702			6.875	7.848	MN	22,917	137,500	10/27/2006	11/01/2014
44108E-AY-4	HOST MARRIOTT LP			1	3FE	200,000	98.0000	196,000	200,000	200,000					6.375	6.917	MS	3,754	12,750	03/03/2005	03/15/2015
441520-AA-1	HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK			13	4	1,141,774	110.0000	1,255,951	1,141,774	1,141,774					15.750	14.250	MJSD	500	171,391	12/19/2007	12/19/2014
441812-JY-1	HOUSEHOLD FINANCE CORP		R		1FE	2,542,601	108.7360	2,718,403	2,500,000	2,529,284		(11,089)			7.000	6.457	MN	22,361	175,000	10/14/2008	05/15/2012
441812-KD-5	HOUSEHOLD FINANCE CORP		R		1FE	2,668,133	104.1240	2,863,416	2,750,000	2,700,784		12,333			4.750	5.310	JJ	60,233	130,625	03/20/2007	07/15/2013
442164-BL-2	HOUSTON LTG & PR				2FE	11,741,900	124.9920	12,499,170	10,000,000	10,991,963		(53,841)			9.150	7.626	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AA-5	HOWARD HUGHES MEDICAL IN				1FE	9,093,232	101.3290	8,957,466	8,840,000	9,085,803		(6,868)			3.450	2.823	MS	112,673		11/04/2009	09/01/2014
40429C-FN-7	HSBC FINANCE CORP		R		1FE	6,374,675	104.9080	6,819,027	6,500,000	6,412,165		11,670			5.500	5.770	JJ	160,875	357,500	07/07/2006	01/19/2016
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE			2	4FE	359,013	100.0000	359,013	359,013	359,013					2.751	2.813	MJSD	872	9,850	12/31/2007	06/13/2014
991022-9B-2	HUB INTL. (US SUB) TERM B			2	4FE	1,597,222	100.0000	1,597,222	1,597,222	1,597,222					2.751	2.817	MJSD	3,882	8,323	07/05/2007	06/13/2014
444168-DH-8	HUDSON UNITED BANK		I		1FE	14,300,145	106.7680	14,413,667	13,500,000	13,740,043		(92,377)			7.000	6.190	MN	120,750	945,000	04/02/2003	05/15/2012
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN			2	4FE	5,265,821	100.0000	5,265,821	5,265,821	5,265,821					1.981	2.051	MJSD	580	92,231	08/24/2005	04/19/2014
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)				1	13,894,040	113.2620	15,736,719	13,894,040	13,894,040					7.420	7.536	MON	74,457	1,028,386	08/07/2001	10/05/2021
459200-BB-6	IBM CORP				1FE	23,331,460	102.6040	24,624,912	24,000,000	23,390,978		12,020			5.875	6.081	MN	125,333	1,410,000	06/24/2004	11/29/2032
459200-GN-5	IBM CORP				1FE	4,577,240	114.2760	4,571,040	4,000,000	4,552,184		(25,056)			6.500	2.646	AO	54,889		10/21/2009	10/15/2013
45138L-AW-3	IDAHO POWER CORP				1FE	9,981,900	95.5320	9,553,210	10,000,000	9,982,058		158			4.500	4.406	MS	51,250		11/17/2009	03/01/2020
44949R-AD-4	IES UTILITIES				2FE	18,954,780	105.1400	19,976,562	19,000,000	18,992,838		5,529			6.750	6.783	MS	377,625	1,282,500	03/06/2001	03/15/2011
45326T-AA-6	INCITEC PIVOT FIN LLC		R		2FE	9,933,300	98.9430	9,894,320	10,000,000	9,933,588		288			6.000	6.090	JD	35,000		12/03/2009	12/10/2019
45458*-AW-2	INDIANA-AMERICAN WATER CO INC GMB				2	10,500,000	109.4520	11,492,460	10,500,000	10,333,135		6,440			7.110	7.110	MN	124,425	746,550	02/16/1994	05/01/2024
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				3FE	15,000,000	98.2370	14,735,550	15,000,000	15,075,586		(10,763)			9.770	9.768	JD	65,133	1,465,500	11/09/1994	12/15/2020
990347-9C-2	INEOS US FINANCE LLC TERM A4 (USD)		R	2	5FE	1,812,361	100.0000	1,812,361	1,812,361	1,812,361					8.669	8.412	MJSD	50,382	145,259	02/21/2006	12/16/2012
990347-9A-6	INEOS US FINANCE LLC TERM B2 (USD)		R	2	5FE	2,993,660	99.7790	2,994,680	3,001,324	2,994,680		1,354			9.473	8.646	MJSD	87,419	239,772	01/31/2008	12/16/2013
990347-9B-4	INEOS US FINANCE LLC TERM C2 (USD)		R	2	5FE	2,995,450	99.8510	2,996,156	3,000,617	2,996,157		3,655			9.973	9.031	MJSD	91,358	255,010	01/31/2008	12/16/2014
990356-9A-7	INFOUSA INC. TERM B (2/06)			2	3FE	1,008,989	100.0000	1,008,989	1,008,989	1,008,989					2.251	7.765	MJSD	5,968	30,030	09/28/2007	02/14/2012
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)			2	3FE	489,207	100.0000	489,207	489,207	489,207					2.251	7.766	MJSD	2,884	14,560	09/28/2007	02/14/2012
44981W-AJ-9	ING SEC LIFE INST FUND		R		1FE	3,991,240	99.9070	3,996,280	4,000,000	3,999,925		1,898			4.250	4.299	JJ	78,389	170,000	01/05/2005	01/15/2010
44982X-AA-5	ING USA GLOBAL FUNDING		R		1FE	19,513,800	102.1780	20,435,680	20,000,000	19,917,795		59,905			4.500	5.065	AO	225,000	450,000	11/02/2005	10/01/2010
456866-AM-4	INGERSOLL-RAND CO				2FE	11,877,219	107.4730	11,934,899	11,105,000	11,869,910		(7,309)			6.443	5.817	MN	91,424	357,748	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644	106.8140	13,335,728	12,485,000	13,087,713		(5,931)			6.015	5.588	FA	283,701		09/04/2009	02/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
45687A-AD-4	INGERSOLL-RAND CO LTD 4.500000% 04/15/20				2FE	1,350,840	205.2500	2,052,500	1,000,000	1,284,482		(66,358)			4.500	(6.807)	AO	9,500	23,625	06/30/2009	04/15/2012
458140-AD-2	INTEL CORP 2.950000% 12/15/2035				1FE	1,744,378	96.5000	1,922,280	1,992,000	1,759,358		5,302			2.950	3.650	JD	2,612	58,764	04/13/2007	12/15/2035
458140-AD-2	INTEL CORP 2.950000% 12/15/2035	LS			1FE	10,298,909	96.5000	11,201,720	11,608,000	10,344,109		16,933			2.950	3.589	JD	15,219	231,811	09/22/2009	12/15/2035
458140-AF-7	INTEL CORP 3.250000% 08/01/2039	LS			1FE	2,000,000	114.8750	2,297,500	2,000,000	2,000,000					3.250	3.250	FA	27,806		07/22/2009	08/01/2039
4581X0-BG-2	INTER-AMERICAN DEVEL BK				1FE	30,658,800	97.8760	29,362,830	30,000,000	30,652,409		(6,391)			3.875	3.607	MS	335,833		11/17/2009	09/17/2019
45111#-AA-5	INTERCONNECT DEVICES 14% SR SUB NOTES(HA			1	5	1,296,547	110.0000	1,456,996	1,324,542	1,302,440		2,670			14.000	14.521	MJSD	515	182,700	05/11/2007	05/11/2014
45827@-AA-2	INTERGRACOLOR GROUP (HANCOCK MEZZ) 11% S				5	1,019,086	85.7330	945,672	1,103,043	1,070,550		13,163			11.000	12.662	JAJO	25,615	121,335	02/01/2005	01/15/2012
459056-HY-6	INTERNATIONAL RECON & DEVEL (WORLD BK)	.@			1FE	2,734,160	79.4740	17,484,258	22,000,000	13,032,214		1,068,500			0.000	8.730	NA			09/13/1991	02/15/2016
461070-AG-9	INTERSTATE POWER & LIGHT				2FE	4,968,400	104.9940	5,249,715	5,000,000	4,968,574		174			6.250	6.303	JJ	148,438		07/07/2009	07/15/2039
459902-AR-3	INTL GAME TECHNOLOGY				2FE	14,917,950	108.3630	16,254,450	15,000,000	14,921,026		3,076			7.500	7.579	JD	50,000	562,500	06/10/2009	06/15/2019
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000% 05/01/201				2FE	736,896	121.8750	731,250	600,000	735,723		(1,173)			3.250	(1.751)	MN	3,250		12/15/2009	05/01/2014
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000% 05/01/201	LS			2FE	7,734,430	121.8750	8,531,250	7,000,000	7,700,592		(33,838)			3.250	1.030	MN	37,917	76,736	11/16/2009	05/01/2014
45974V-B4-9	INTL LEASE FINANCE CORP				2FE	8,337,312	75.5760	7,179,711	9,500,000	8,347,278		8,799			5.650	9.212	JD	44,729	197,750	12/17/2009	06/01/2014
460146-BQ-5	INTL PAPER CO				2FE	2,605,230	106.0100	2,577,108	2,431,000	2,502,706		(3,239)			5.850	4.723	AO	24,097		02/25/2005	10/30/2012
460146-CA-9	INTL PAPER CO				2FE	3,499,580	115.3410	4,036,935	3,500,000	3,499,626		30			7.950	7.986	JD	12,367	278,250	05/28/2008	06/15/2018
461202-AA-1	INTUIT INC				2FE	6,682,300	106.2400	6,905,626	6,500,000	6,679,320		(3,037)			5.400	4.104	MS	103,350	189,000	12/17/2009	03/15/2012
461202-AB-9	INTUIT INC				2FE	3,484,460	103.5750	3,625,136	3,500,000	3,487,959		1,312			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
465685-AE-5	ITC HOLDINGS CORP				2FE	9,959,000	100.9910	10,099,150	10,000,000	9,965,129		3,253			6.050	6.121	JJ	253,764	605,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750	97.4230	4,871,165	5,000,000	4,966,886		136			5.500	5.655	JJ	15,278		12/08/2009	01/15/2020
450679-BW-4	ITT CORP				2FE	9,387,545	104.7850	9,692,659	9,250,000	9,385,892		(1,362)			4.900	4.535	MN	75,542	171,500	12/03/2009	05/01/2014
450679-BX-2	ITT CORP				2FE	4,993,000	107.9810	5,399,075	5,000,000	4,993,347		347			6.125	6.144	MN	51,042	153,125	04/28/2009	05/01/2019
46648@-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014				3	4,974,400	96.6510	4,832,566	5,000,000	4,985,678		3,086			5.710	5.397	JJ	138,785	285,500	12/05/2005	01/06/2014
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	2,519,801	94.4890	2,380,946	2,519,801	2,519,801					6.210	6.211	JJ	77,805	151,036	06/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	2,528,756	94.4590	2,388,637	2,528,756	2,528,756					6.210	6.211	JJ	78,082	151,634	06/16/2004	01/02/2020
46648@-AB-5	J.M. HUBER 7.07% SERIES B SENIOR NOTES D				3	26,740,870	102.8620	27,772,662	27,000,000	26,920,466		158,166			7.070	7.046	AO	323,453	1,201,900	02/01/2005	10/30/2012
466313-AE-3	JABIL CIRCUIT INC				3FE	2,077,500	105.0000	2,100,000	2,000,000	2,076,888		(612)			7.750	6.981	JJ	60,278		12/02/2009	07/15/2016
46849L-SB-8	JACKSON NATL LIFE GLOBAL				1FE	9,955,600	101.5520	10,155,200	10,000,000	9,968,628		6,572			5.375	5.478	MN	79,132	537,600	05/22/2008	05/08/2013
81617@-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN			1	2	43,312,500	100.0020	43,313,258	43,312,500	43,312,500					0.981	1.211	MON	1,180	181,184	05/05/2005	08/31/2015
471171-C*-7	JASON INC. TERM LOAN			2	5	2,197,348	99.7150	2,202,064	2,208,359	2,202,064		18,368			5.990	6.891	MJSD	368	138,343	11/28/2008	04/30/2010
708130-AC-3	JC PENNEY CORPORATION IN				3FE	1,973,900	88.8000	1,776,000	2,000,000	1,974,777		345			6.375	6.459	AO	26,917	127,500	04/25/2007	10/15/2036
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029			1	2FE	2,817,690	98.7500	2,962,500	3,000,000	2,818,171		481			3.875	4.808	MN	20,990		11/30/2009	11/01/2029
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (			3	4	12,328,836	62.0000	19,004,603	30,652,586	11,814,044		(614,164)			10.960	5.961	MON			09/08/2006	09/30/2012
476556-CM-5	JERSEY CENTRAL PWR & LT				2FE	7,957,120	103.6550	8,292,424	8,000,000	7,973,867		3,343			5.625	5.687	MN	75,000	450,000	04/20/2004	05/01/2016
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR			2	4	26,367,018	87.5670	23,088,807	26,367,018	26,367,018					6.780	6.916	JAJO	377,400		03/30/2006	01/15/2018
244217-BG-9	JOHN DEERE CAPITAL CORP				1FE	14,903,100	110.9340	16,640,055	15,000,000	14,972,477		11,163			7.000	7.092	MS	309,167	1,050,000	03/15/2002	03/15/2012
244217-BK-0	JOHN DEERE CAPITAL CORP				1FE	5,884,800	106.2990	6,377,958	6,000,000	5,933,891		14,982			5.100	5.499	JJ	141,100	153,000	07/11/2007	01/15/2013
24422E-PX-1	JOHN DEERE CAPITAL CORP				1FE	9,974,400	103.4700	10,346,970	10,000,000	9,995,521		3,103			4.875	4.934	AO	102,917	243,750	10/20/2005	10/15/2010
24422E-QA-0	JOHN DEERE CAPITAL CORP				1FE	3,493,175	101.3290	3,546,508	3,500,000	3,499,501		1,821			5.400	5.455	AO	44,100	189,000	04/04/2006	04/07/2010
24422E-QM-4	JOHN DEERE CAPITAL CORP				1FE	2,497,475	107.2430	2,681,065	2,500,000	2,498,431		481			4.950	4.973	JD	4,813	123,750	12/12/2007	12/17/2012
24422E-QU-6	JOHN DEERE CAPITAL CORP				1FE	6,984,950	107.4960	7,524,748	7,000,000	6,988,559		384			4.900	4.952	MS	107,664		09/03/2008	09/09/2013
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN			2	4FE	4,193,472	98.4780	4,202,807	4,267,769	4,202,808		14,532			3.504	6.555	JAJO	19,695	254,953	11/06/2008	12/08/2013
478160-AQ-7	JOHNSON & JOHNSON				1FE	5,000,000	110.3010	5,515,030	5,000,000	5,000,000					5.550	5.550	FA	104,833	277,500	08/13/2007	08/15/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	1,496,910	107.5640	1,613,454	1,500,000	1,497,282		248			5.150	5.216	JJ	35,621	81,971	06/18/2008	07/15/2018
478366-AM-9	JOHNSON CONTROLS INC				2FE	16,063,925	102.8560	16,508,324	16,050,000	16,055,960		(1,621)			4.875	4.863	MS	230,384	489,938	10/23/2003	09/15/2013
478366-AQ-0	JOHNSON CONTROLS INC				2FE	1,126,108	104.9400	1,157,494	1,103,000	1,113,455		(9,640)			5.250	4.305	JJ	26,702	57,908	09/02/2008	01/15/2011
478366-AQ-0	JOHNSON CONTROLS INC	.M			2FE	14,082,742	104.9400	14,583,581	13,897,000	13,981,184		(77,618)			5.250	4.646	JJ	336,423	729,593	09/02/2008	01/15/2011
478366-AR-8	JOHNSON CONTROLS INC				2FE	1,433,850	101.7070	1,525,611	1,500,000	1,454,142		6,111			5.500	6.112	JJ	38,042	82,500	05/26/2006	01/15/2016
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	43,540,545	104.9310	45,644,942	43,500,000	43,529,881		(3,796)			5.875	5.862	JD	127,781	2,555,625	11/09/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA				1FE	24,400,470	107.0670	24,625,502	23,000,000	24,364,050		(36,420)			6.000	5.065	AO	345,000	690,000	09/25/2009	10/01/2017
46625H-DF-4	JPMORGAN CHASE & CO				1FE	2,868,750	103.5550	3,106,635	3,000,000	2,910,322		12,739			5.150	5.771	AO	38,625	154,500	07/14/2006	10/01/2015
46625H-GY-0	JPMORGAN CHASE & CO				1FE	3,091,770	107.5000	3,224,985	3,000,000	3,088,080		(1,174)			6.000	5.542	JJ	83,000		07/22/2009	01/15/2018
46625H-HP-8	JPMORGAN CHASE & CO				1FE	1,995,760	100.2960	2,005,916	2,000,000	1,995,966		98			3.700	3.624	JJ	21,172		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	25,132,750	101.3900	25,347,425	25,000,000	25,101,869		(5,494)			2.200	1.944	JD	24,444	275,000	03/19/2009	06/15/2012
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS				3FE	5,927,183	96.7790	5,736,268	5,927,183	5,927,183					5.040	5.040	JD	830	515,377	12/13/2004	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS				3	4,253,517	93.4640	4,041,966	4,324,623	4,277,274		(11,814)			6.790	7.356	JD	179,267	253,747	11/15/2005	12/31/2014

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
442488-AU-6	K HOVNANIAN ENTERPRSIES				5FE	1,240,625	71.5000	893,750	1,250,000	1,244,583		887			6.250	6.353	JJ	36,024	78,125	12/09/2004	01/15/2015
442488-AU-6	K HOVNANIAN ENTERPRSIES	0			5FE	2,977,500	71.5000	2,145,000	3,000,000	2,987,000		2,128			6.250	6.353	JJ	86,458	187,500	12/09/2004	01/15/2015
485134-BH-2	KANSAS CITY POWER & LT				2	2,981,940	93.3160	2,799,480	3,000,000	2,982,944		267			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO				2FE	5,000,000	106.7400	5,337,005	5,000,000	5,000,000					6.375	6.375	MS	106,250	318,750	03/06/2008	03/01/2018
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B			2	3FE	2,343,448	100.0000	2,343,448	2,343,448	2,343,448					2.040	2.459	MJSD	8,494	109,081	11/28/2008	04/28/2013
485260-BH-5	KANSAS GAS & ELECTRIC			1	2FE	4,428,564	99.7670	4,418,245	4,428,564	4,428,564					5.647	5.648	MS	63,910	250,081	06/21/2005	03/29/2021
485260-BL-6	KANSAS GAS & ELECTRIC CO				2FE	6,987,330	111.1310	7,779,170	7,000,000	6,987,836		506			6.700	6.735	JD	20,844	239,711	06/08/2009	06/15/2019
486606-A#-3	KAYNE ANDERSON MLP 5.847% 06/19/12				1FE	3,000,000	109.3200	3,279,612	3,000,000	3,000,000					5.847	6.153	JD	5,847	87,705	05/13/2008	06/19/2012
48666K-AH-2	KB HOME				3FE	3,315,938	94.0000	3,172,500	3,375,000	3,328,872		9,668			5.750	6.000	FA	80,859	194,063	12/07/2004	02/01/2014
487836-AS-7	KELLOGG CO				1FE	6,382,800	106.6480	6,398,868	6,000,000	6,067,034		(50,432)			6.600	5.659	AO	99,000	396,000	07/17/2002	04/01/2011
487836-AZ-1	KELLOGG CO				1FE	5,298,145	108.5260	5,751,894	5,300,000	5,298,860		353			5.125	5.133	JD	21,126	271,625	11/28/2007	12/03/2012
487836-BA-5	KELLOGG CO				1FE	5,948,428	104.8300	5,985,822	5,710,000	5,939,484		(9,364)			4.250	2.929	MS	77,521	63,750	11/05/2009	03/06/2013
487836-BB-3	KELLOGG CO				1FE	11,968,320	102.9770	12,357,240	12,000,000	11,970,702		1,460			4.450	4.513	MN	45,983	280,350	05/18/2009	05/30/2016
487836-BC-1	KELLOGG CO				1FE	19,382,314	96.9240	18,851,718	19,450,000	19,382,958		644			4.150	4.187	MN	94,170		11/16/2009	11/15/2019
487836-BC-1	KELLOGG CO	LS			1FE	548,086	96.9240	533,082	550,000	548,104		18			4.150	4.187	MN	2,663		11/16/2009	11/15/2019
492386-AU-1	KERR-MCGEE CORP				2FE	21,913,180	108.2990	23,825,714	22,000,000	21,755,073		9,119			6.950	6.965	JJ	764,500	1,529,000	10/12/2006	07/01/2024
492386-AS-6	KERR-MCGEE CORP.				2FE	3,253,230	107.5130	3,225,396	3,000,000	3,053,317		(28,971)			6.875	5.640	MS	60,729	206,250	08/05/2002	09/15/2011
49306C-AF-8	KEY BANK NA				2FE	9,962,100	83.3080	8,330,810	10,000,000	9,976,289		2,339			5.700	5.738	MN	95,000	570,000	10/24/2002	11/01/2017
49327X-AB-6	KEY BANK NA				2FE	197,694	91.7970	188,185	205,000	199,449		101			5.450	5.979	MS	3,290		06/08/2007	03/03/2016
49328C-AA-3	KEY BANK NA				1FE	15,350,937	103.7990	15,425,495	14,861,000	15,232,806		(118,132)			3.200	2.148	JD	21,136	475,552	03/05/2009	06/15/2012
49337W-AB-6	KEYSPAN CORP		R		1FE	27,441,310	105.4490	27,944,038	26,500,000	26,614,622		(123,943)			7.625	7.105	MN	258,191	2,020,625	07/17/2002	11/15/2010
49337W-AC-4	KEYSPAN CORP		R		1FE	7,600,845	115.2130	7,845,971	6,810,000	7,512,197		(14,481)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P		R		1	13,365,663	103.5470	13,854,979	13,380,381	13,367,726		1,285			5.996	6.019	JJ	369,944	267,429	06/27/2008	01/15/2019
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER			2	5FE	2,823,599	100.0460	2,824,885	2,823,599	2,823,599					3.771	4.258	MJSD	8,184	130,869	11/14/2008	01/12/2012
49427R-A*-3	KILROY REALTY CORP SER. A GTD SR. NTS				2	30,172,671	100.7600	30,227,907	30,000,000	30,020,580		(33,497)			5.720	5.600	FA	700,700	286,000	01/01/2005	08/04/2010
494368-BB-8	KIMBERLY-CLARK				1FE	5,243,200	110.8570	5,542,845	5,000,000	5,199,392		(20,714)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-AX-1	KIMBERLY-CLARK CORP				1FE	13,212,267	108.6420	14,375,523	13,232,000	13,223,597		2,066			5.000	5.019	FA	249,938	661,600	06/23/2004	08/15/2013
49446Q-BB-6	KIMCO REALTY CORP				2FE	9,392,640	98.0180	9,801,750	10,000,000	9,592,062		64,745			4.904	4.905	AO	122,600	490,400	02/15/2005	02/18/2015
49446Q-BD-2	KIMCO REALTY CORP				2FE	10,000,000	98.5090	9,850,900	10,000,000	9,983,036		2,438			5.584	5.586	AO	139,600	558,400	11/16/2005	11/23/2015
494550-AH-9	KINDER MORGAN EN				2FE	7,976,400	105.7540	8,460,288	8,000,000	7,996,261		2,886			6.750	6.791	MS	159,000	540,000	03/07/2001	03/15/2011
494550-AS-5	KINDER MORGAN ENER PART				2FE	14,615,250	104.9630	15,744,420	15,000,000	14,770,229		40,129			5.125	5.487	MN	98,229	768,750	10/13/2005	11/15/2014
494550-AX-4	KINDER MORGAN ENER PART				2FE	4,744,164	107.6180	4,842,788	4,500,000	4,741,446		(3,071)			5.850	3.799	MS	77,513	87,750	12/17/2009	09/15/2012
494550-AY-2	KINDER MORGAN ENER PART				2FE	1,496,865	105.9210	1,588,823	1,500,000	1,497,324		250			5.950	5.985	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BA-3	KINDER MORGAN ENER PART				2FE	3,997,680	107.5380	4,301,500	4,000,000	3,997,900		220			5.625	5.369	FA	85,000	56,875	05/07/2009	02/15/2015
494550-BB-1	KINDER MORGAN ENER PART				2FE	9,966,900	110.9280	11,092,760	10,000,000	9,968,247		821			6.850	6.680	FA	258,778	86,576	05/07/2009	02/15/2020
494553-AC-4	KINDER MORGAN INC				3FE	14,546,100	96.0000	14,400,000	15,000,000	14,732,942		43,534			5.150	5.551	MS	257,500	772,500	03/30/2005	03/01/2015
49567#-AA-6	KINGDOM FILMS LLC (DISNEY) SUB NOTE				4	7,250,000	100.0000	7,250,000	7,250,000	7,250,000					0.000	5.070	FMAN			08/11/2006	08/16/2015
49725V-AA-0	KIOWA POWER				2FE	9,863,125	100.9650	9,958,304	9,863,125	9,863,125					4.811	4.821	MJSD	1,318	118,629	11/19/2004	12/30/2013
497266-A@-5	KIRBY CORP FLOAT RATE NTS			1	2	28,672,300	97.7220	28,339,441	29,000,000	28,764,254		69,836			0.754	2.959	MJSD	19,446	478,732	09/10/2008	02/28/2013
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SE			4	6	702,685	0.0000		936,913						14.000	14.245	JAJO			07/30/2004	07/30/2010
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SU			4	6	468,800	0.0000		625,066						14.000	14.249	JAJO			03/01/2005	07/30/2010
500236-B*-4	KOHLER CO. 6.65% TRANCHE-B SR NTS				1	11,000,000	105.7970	11,637,641	11,000,000	11,000,000					6.650	6.650	AO	136,140	731,500	03/25/2002	04/24/2012
500255-AF-1	KOHLS CORPORATION				2FE	10,072,750	113.0920	11,309,180	10,000,000	10,077,151		4,401			7.250	7.270	JD	60,417	362,500	11/12/2009	06/01/2029
500255-AN-4	KOHLS CORPORATION				2FE	9,904,872	101.3750	10,542,979	10,400,000	9,908,251		3,379			6.000	6.394	JJ	287,733		08/18/2009	01/15/2033
500255-AQ-7	KOHLS CORPORATION				2FE	3,577,189	113.4150	3,814,153	3,363,000	3,576,142		(1,047)			6.875	6.385	JD	10,276	115,603	08/11/2009	12/15/2037
00868P-AA-3	KONINKLIJKE AHOLD		R	2	2FE	10,111,205	105.0000	10,140,463	9,657,584	10,052,688		29,350			8.620	8.212	JJ	413,929	823,112	06/01/2001	01/02/2025
48268@-AC-8	KPMG LLP 7.01% SR NTS DUE 2011				1	10,291,000	106.4890	10,648,919	10,000,000	10,064,027		(39,448)			7.010	6.551	JD	1,947	701,000	01/23/2003	06/06/2011
50075N-AH-7	KRAFT FOODS INC				2FE	17,136,201	107.7730	17,782,562	16,500,000	16,781,034		(106,022)			6.250	5.486	JD	85,938	1,031,250	10/14/2008	06/01/2012
50075N-AL-8	KRAFT FOODS INC				2FE	3,845,457	105.6740	3,915,207	3,705,000	3,775,181		(16,750)			5.250	4.692	AO	48,628	194,513	06/09/2005	10/01/2013
50075N-AL-8	KRAFT FOODS INC	LS			2FE	825,138	105.6740	840,105	795,000	810,059		(3,594)			5.250	4.692	AO	10,434	41,738	06/09/2005	10/01/2013
50075N-AQ-7	KRAFT FOODS INC				2FE	1,546,260	107.2410	1,608,612	1,500,000	1,531,248		(9,021)			6.000	5.263	FA	35,000	90,000	04/16/2008	02/11/2013
50075N-AS-3	KRAFT FOODS INC				2FE	2,982,420	108.5060	3,255,168	3,000,000	2,985,645		1,413			6.500	6.576	FA	75,833	195,000	08/08/2007	08/11/2017
50075N-AU-8	KRAFT FOODS INC				2FE	2,006,900	105.1540	2,103,084	2,000,000	2,006,486		(414)			6.125	6.072	FA	51,042	61,250	04/22/2009	02/01/2018
50075N-AU-8	KRAFT FOODS INC	LS			2FE	2,006,900	105.1540	2,103,084	2,000,000	2,006,486		(414)			6.125	6.072	FA	51,042	61,250	04/22/2009	02/01/2018
50075N-AV-6	KRAFT FOODS INC				2FE	2,155,780	105.4350	2,108,700	2,000,000	2,150,513		(5,267)			6.125	5.040	FA	43,556	61,250	08/11/2009	08/23/2018
501044-BX-8	KROGER CO				2FE	10,952,680	100.4830	11,053,152	11,000,000	11,051,037		3,218			8.050	8.076	FA	368,958	885,500	02/04/2000	02/01/2010

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 (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
501044-CC-3	KROGER CO				2FE	16,366,250	109.2200	16,383,060	15,000,000	15,499,130		(84,458)			6.750	5.188	AO	213,750	337,500	03/31/2005	04/15/2012
501044-CD-1	KROGER CO				2FE	5,270,293	108.9400	5,447,010	5,000,000	5,075,493		(8,456)			6.200	5.127	JD	13,778	232,500	07/24/2003	06/15/2012
501044-CE-9	KROGER CO				2FE	4,294,433	106.7950	4,538,792	4,250,000	4,268,766		(5,090)			5.500	5.342	FA	97,396	199,375	04/14/2005	02/01/2013
501044-CH-2	KROGER CO.				2FE	16,092,116	107.0250	17,118,617	15,995,000	16,088,685		(4,413)			6.150	6.070	JJ	453,592	707,096	04/14/2009	01/15/2020
502413-AX-5	L-3 COMMUNICATIONS CORP				2FE	5,978,520	98.9140	5,934,816	6,000,000	5,978,928		225			5.200	5.270	AO	77,133		09/29/2009	10/15/2019
502413-AX-5	L-3 COMMUNICATIONS CORP	.0			2FE	9,964,200	98.9140	9,891,360	10,000,000	9,964,880		680			5.200	5.270	AO	128,556		09/29/2009	10/15/2019
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS	.@		1	2FE	5,892,103	100.7500	6,292,845	6,246,000	4,949,104		97,509			0.000	1.991	NA		7,717	06/11/2008	09/11/2021
50540R-AD-4	LABORATORY CORP OF AMER				2FE	27,615,225	104.1460	28,143,347	27,023,000	27,264,215		(70,453)			5.500	5.182	FA	619,277	1,486,265	07/14/2004	02/01/2013
505862-AE-2	LAFARGE CORP		R		2FE	6,247,380	106.8440	6,410,664	6,000,000	6,096,503		(13,819)			6.875	6.352	JD	18,333	309,375	06/04/2002	07/15/2013
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN			2	5FE	3,038,423	0.0000		3,045,473				66,201		10.357	16.530	MJSD			09/28/2007	06/30/2012
51157*-AA-2	LAKEHEAD PIPE LINE 1ST MTG (ENBRIDGE ENE				1	3,400,000	109.0320	3,707,078	3,400,000	3,398,775		375			9.150	9.151	JD	13,827	311,100	10/10/1991	12/15/2011
511546-AE-3	LAKEHEAD PIPELN				2FE	9,982,400	109.5320	10,953,170	10,000,000	10,126,791		(38,065)			7.900	7.923	MN	87,778	790,000	11/16/2000	11/21/2012
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO			2	4FE	788,000	100.0000	788,000	788,000	788,000					2.001	2.208	JAJO	4,263	16,226	09/30/2008	05/23/2014
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN			2	4FE	3,128,000	100.0000	3,128,000	3,128,000	3,128,000					2.001	2.171	JAJO	16,481	67,355	09/28/2007	05/23/2014
521615-AA-2	LEA POWER PARTNERS 2033			2	2FE	16,317,318	96.4680	16,320,261	16,917,744	16,332,361		11,899			6.595	7.064	MJSD	49,588	912,934	09/10/2008	06/15/2033
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20			2	1	12,214,130	108.5050	10,841,611	9,991,828	12,140,240		(73,890)			6.510	4.835	MON	37,944	540,210	02/09/2009	01/10/2034
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)			23	1	26,711,711	103.9440	27,765,194	26,711,711	26,711,711					6.080	6.347	MON	72,181	1,623,928	11/14/2006	08/15/2033
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER			2	5Z		0.0000		6,721,560				6,694,174		2.135	2.717	MON		38,855	04/27/2009	10/01/2010
524660-AS-6	LEGGETT & PLATT INC				2FE	12,318,185	103.9790	13,153,331	12,650,000	12,512,010		37,252			4.700	5.069	AO	148,638	594,550	06/10/2004	04/01/2013
524660-AV-9	LEGGETT & PLATT INC				2FE	15,864,640	101.5390	16,246,208	16,000,000	15,915,693		12,650			5.000	5.109	FA	302,222	800,000	08/09/2005	08/15/2015
524660-AV-9	LEGGETT & PLATT INC	.LS			2FE	991,540	101.5390	1,015,388	1,000,000	994,731		791			5.000	5.109	FA	18,889	50,000	08/09/2005	08/15/2015
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS				1	21,769,845	103.8410	22,605,966	21,769,845	21,769,845					5.610	5.676	MON	88,204	1,221,158	08/02/2005	02/05/2027
52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD S		R		2FE	34,299,241	98.6890	34,541,126	35,000,000	34,498,534		21,910			5.490	5.490	AO	421,663	549,000	09/10/2008	10/12/2012
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO			2	2FE	977,228	99.2230	977,345	985,000	977,345		1,511			2.731	2.996	MJSD	75	18,713	07/03/2008	07/02/2014
526057-AW-4	LENNAR CORP				3FE	998,730	92.0000	920,000	1,000,000	999,099		109			6.500	6.516	JD	2,889	65,000	04/19/2006	04/15/2016
526057-AW-4	LENNAR CORP	.0			3FE	8,988,570	92.0000	8,280,000	9,000,000	8,991,893		982			6.500	6.516	JD	26,000	585,000	04/19/2006	04/15/2016
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN			2	3FE	1,712,755	99.1600	1,714,834	1,729,369	1,714,834		1,560			3.251	7.318	MJSD	156	67,062	09/30/2008	11/02/2014
530715-AJ-0	LIBERTY MEDIA				3FE	1,750,000	91.6250	1,603,438	1,750,000	1,750,000					8.250	8.250	FA	60,156	144,375	01/26/2006	02/01/2030
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031			1	3FE	1,054,642	59.5000	595,000	1,000,000	1,000,000					3.250	3.250	MS	9,569	38,441	08/11/2003	03/15/2031
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023			1	3FE	1,521,090	100.6250	1,509,375	1,500,000	1,514,056		(4,079)			3.125	2.822	MS	11,849	68,415	04/01/2008	03/30/2023
53117C-AG-7	LIBERTY PROPERTY LP				2FE	2,156,160	104.0390	2,080,776	2,000,000	2,060,183		(20,935)			6.375	5.132	FA	48,167	127,500	12/01/2004	08/15/2012
53117C-AH-5	LIBERTY PROPERTY LP				2FE	4,073,720	97.1170	3,884,684	4,000,000	4,039,899		(7,415)			5.650	5.402	FA	85,378	226,000	12/01/2004	08/15/2014
53117C-AJ-1	LIBERTY PROPERTY LP				2FE	14,112,850	94.9880	14,248,245	15,000,000	14,422,300		87,975			5.125	5.175	JD	64,063	768,750	02/24/2005	03/02/2015
534187-AW-9	LINCOLN NATIONAL CORP				2FE	2,233,150	91.5810	2,060,575	2,250,000	2,233,603		212			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037
538021-AC-0	LITTON INDUSTRIES INC				2FE	6,108,180	120.0010	6,240,036	5,200,000	5,956,749		(26,267)			7.750	6.303	MS	118,661	403,000	02/14/2003	03/15/2026
990594-9A-3	LNR PROPERTY CORP. TERM B			2	6FE	1,972,727	100.0000	1,972,727	1,972,727	1,972,727					3.735	3.724	MJSD	5,530	91,537	08/04/2008	07/12/2011
990594-9B-1	LNR PROPERTY CORPORATION A1			2	6FE	1,561,768	100.1040	1,561,623	1,560,000	1,560,757	(865)	(2,156)			3.735	3.815	MJSD	4,373	81,480	11/03/2008	07/12/2011
539830-AF-6	LOCKHEED MARTIN CORP				1FE	9,609,040	119.1250	9,529,992	8,000,000	9,359,615		(6,704)			7.750	6.092	MN	103,333		12/02/2003	05/01/2026
539830-AS-8	LOCKHEED MARTIN CORP				1FE	12,988,518	104.4780	12,876,926	12,325,000	12,969,224		(17,104)			4.121	2.415	MS	150,963		12/03/2009	03/14/2013
539830-AT-6	LOCKHEED MARTIN CORP				1FE	9,909,300	96.5260	9,652,630	10,000,000	9,910,176		876			4.250	4.359	MN	50,764		11/13/2009	11/15/2019
539830-AU-3	LOCKHEED MARTIN CORP	.0			1FE	7,933,840	97.9830	7,838,600	8,000,000	7,933,945		105			5.500	5.554	MN	52,556		11/13/2009	11/15/2039
543859-AK-8	LOCKHEED MARTIN CORP				1FE	9,245,200	121.7870	12,178,730	10,000,000	9,380,436		20,039			8.375	9.155	JD	37,222	837,500	05/09/2000	06/15/2024
539830-AE-9	LOCKHEED MARTIN NT				1FE	18,065,701	118.9070	18,079,825	15,205,000	17,778,864		(76,429)			7.650	4.567	MN	193,864	398,183	12/17/2009	05/01/2016
990855-9C-4	LONGVIEW POWER, LLC 06 DELAYED DRAW TERM			2	3FE	2,333,333	100.0000	2,333,333	2,333,333	2,333,333					2.563	3.694	MJSD	2,824	72,726	09/28/2007	02/28/2014
990855-9B-6	LONGVIEW POWER, LLC SYNTHETIC LC			2	3FE	666,667	100.0000	666,667	666,667	666,667					2.651	1.424	MJSD	49	31,741	09/30/2008	02/28/2014
990855-9A-8	LONGVIEW POWER, LLC TERM B LOAN			2	3FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.504	5.349	MJSD	2,365	67,781	06/16/2008	02/28/2014
546008-AG-4	LOUIS DREYFUS CORP SR NT			3	2	10,000,000	108.1140	10,811,400	10,000,000	10,000,000					8.720	7.720	MS	220,422	872,000	08/20/1997	09/30/2012
546268-AG-8	LOUISIANA LAND & EXPLOR				1FE	474,045	115.5050	577,526	500,000	479,394		776			7.650	8.149	JD	3,188	38,250	07/24/2000	12/01/2023
548661-CA-3	LOWES COMPANIES				1FE	5,996,000	103.2100	5,160,510	5,000,000	5,084,514		(197,423)			8.250	8.289	JD	34,375	412,500	01/01/2005	06/01/2010
548661-AK-3	LOWE'S COMPANIES INC				1FE	13,062,250	109.9690	13,746,063	12,500,000	12,997,902		(13,312)			6.500	6.143	MS	239,236	812,500	06/25/2004	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC				1FE	994,490	101.9090	1,019,085	1,000,000	994,522		32			5.800	5.840	AO	12,244	29,000	08/11/2009	10/15/2036
548661-CP-0	LOWE'S COMPANIES INC				1FE	4,979,350	114.0590	5,702,925	5,000,000	4,979,896		247			6.650	6.688	MS	97,903	332,500	09/06/2007	09/15/2037
549271-AE-4	LUBRIZOL CORP				2FE	5,943,810	106.4510	6,387,078	6,000,000	5,966,672		5,966			5.500	5.635	AO	82,500	330,000	11/17/2005	10/01/2014
549463-AE-7	LUCENT TECHNOLOGIES		R		4FE	1,596,000	71.6250	1,360,875	1,900,000	1,616,992		6,098			6.450	7.978	MS	36,084	122,550	02/27/2006	03/15/2029
50243Q-A*-5	LVI SERVICES INC. TERM B			2	4	1,731,984	100.0000	1,731,984	1,731,984	1,731,984		(233)			6.250	6.880	MJSD	18,734	97,189	10/31/2008	11/16/2011
991006-9A-7	MACKINAW POWER HOLDINGS, LLC			2	3FE	1,448,980	100.0000	1,448,980	1,448,980	1,448,980					1.779	2.662	FMAN	4,154	16,689	07/02/2007	06/22/2015

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
55616X-AC-1	MACY'S RETAIL				3FE	4,170,350	88.0000	4,400,000	5,000,000	4,250,419		16,719			7.000	8.585	FA	132,222	350,000	12/19/2000	02/15/2028
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	10,377,450	108.5510	10,855,130	10,000,000	10,366,389		(11,061)			6.550	6.090	JJ	336,597		08/05/2009	07/15/2019
559080-AA-4	MAGELLAN MIDSTREAM PRTNS				2FE	10,625,900	109.4160	10,941,600	10,000,000	10,341,035		(66,405)			6.450	5.567	JD	53,750	645,000	03/30/2005	06/01/2014
559080-AB-2	MAGELLAN MIDSTREAM PRTNS				2FE	9,929,600	101.4280	10,142,840	10,000,000	9,953,156		5,505			5.650	5.734	AO	119,278	565,000	03/30/2005	10/15/2016
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D				1	23,923,441	105.1940	25,259,728	24,012,500	25,194,257		(216,468)			4.880	5.015	JD	68,356	1,171,810	06/27/2008	12/10/2013
564759-PS-1	MANUF & TRADERS TRUST CO		R	1	1FE	18,061,000	87.2200	15,752,840	18,061,000	18,061,000					5.585	5.585	JD	8,406	851,098	12/28/2005	12/28/2020
564759-QB-7	MANUF & TRADERS TRUST CO		R	1	1FE	20,000,000	85.9640	17,192,860	20,000,000	20,000,000					5.629	5.629	JD	93,817	1,125,800	11/28/2006	12/01/2021
565849-AD-8	MARATHON OIL CORP				2FE	4,460,331	105.7800	4,760,105	4,500,000	4,465,880		3,352			6.000	6.099	AO	67,500	270,000	06/27/2008	10/01/2017
565849-AE-6	MARATHON OIL CORP				2FE	4,148,852	106.0800	4,409,725	4,157,000	4,149,066		98			6.600	6.621	AO	68,591	274,362	09/20/2007	10/01/2037
565849-AE-6	MARATHON OIL CORP	LS			2FE	841,348	106.0800	894,250	843,000	841,391		20			6.600	6.621	AO	13,910	55,638	09/20/2007	10/01/2037
565805-AA-6	MARATHON OIL CORP.				2FE	7,096,810	107.9840	7,558,880	7,000,000	7,029,836		(1,489)			6.000	5.813	JJ	210,000		07/31/2002	07/01/2012
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ			2	5	936,214	93.6750	924,445	986,864	939,103		1,894			15.000	16.570	MJSD	6,579	138,045	10/08/2008	04/08/2014
571748-AN-2	MARSH & MCLENNAN COS INC				2FE	4,988,690	102.5160	5,125,780	5,000,000	4,998,215		2,426			5.150	5.202	MS	75,819	257,500	09/30/2005	09/15/2010
55259P-AB-2	MARSHALL & ILSLEY 6 3/8 09/01/11				2FE	20,415,432	95.8640	19,280,168	20,112,000	20,179,441		(12,392)			6.375	6.082	MS	427,380	1,186,515	03/11/2003	09/01/2011
55259P-AD-8	MARSHALL & ILSLEY BANK				2FE	996,460	77.7850	777,854	1,000,000	997,692		267			5.000	5.038	JJ	22,778	50,000	11/19/2004	01/17/2017
57183H-GA-3	MARSHALL & ILSLEY CORP				2FE	4,910,239	99.2740	4,963,700	5,000,000	4,912,861		2,608			5.350	6.820	AO	66,875	5,350	12/17/2009	04/01/2011
57183H-GA-3	MARSHALL & ILSLEY CORP	D			2FE	14,378,038	99.2740	14,394,730	14,500,000	14,451,922		3,752			5.350	5.628	AO	193,938	181,900	12/17/2009	04/01/2011
573275-AN-4	MARTIN MARIETTA				1FE	5,463,300	113.3520	5,667,620	5,000,000	5,241,241		(64,915)			7.375	5.743	AO	77,847	368,750	04/20/2006	04/15/2013
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,748,758	102.9380	1,801,406	1,750,000	1,748,916		96			6.600	6.595	AO	24,383	115,500	04/16/2008	04/15/2018
574599-BF-2	MASCO CORP				3FE	4,993,550	93.0460	4,652,290	5,000,000	4,994,992		545			5.850	5.869	MS	86,125	292,500	03/14/2007	03/15/2017
574754-AC-1	MASHANTUCKET (WESTERN) PEQUOT TRIBE SER				5FE	7,000,000	50.4980	3,534,860	7,000,000	7,000,000					5.912	5.913	MS	137,947	413,840	07/29/2005	09/01/2021
575634-AS-9	MASSACHUSETTS ELECTRIC		R		1FE	4,983,300	101.5310	5,076,570	5,000,000	4,983,325		25			5.900	5.921	MN	35,236		11/10/2009	11/15/2039
577081-AR-3	MATTEL INC				2FE	5,301,450	105.4350	5,271,730	5,000,000	5,276,589		(24,861)			6.125	2.240	JD	13,611	153,125	11/09/2009	06/15/2011
577081-AS-1	MATTEL INC				2FE	11,501,706	105.6410	11,837,119	11,205,000	11,502,591		(1,039)			5.625	4.759	MS	185,583	365,625	12/17/2009	03/15/2013
577778-BE-2	MAY DEPARTMENT STORES CO				3FE	397,785	104.0000	520,000	500,000	426,882		34,082			7.450	7.207	MS	10,968	37,250	01/02/2001	09/15/2011
577778-BM-4	MAY DEPT STORES				3FE	3,839,798	86.0000	4,300,000	5,000,000	3,745,040		64,435			8.500	6.319	JD	35,417	425,000	03/23/2005	06/01/2019
579780-AG-2	MCCORMICK & CO				1FE	1,996,280	108.0610	2,161,228	2,000,000	1,997,177		95			5.250	5.286	MS	35,000		08/26/2008	09/01/2013
58013M-DU-5	MCDONALD'S CORP				1FE	3,986,211	104.5570	3,947,012	3,775,000	3,979,358		(6,853)			4.125	2.463	JD	12,977	77,859	11/13/2009	06/01/2013
58013M-EH-3	MCDONALD'S CORP				1FE	8,514,719	102.0020	9,078,178	8,900,000	8,518,165		3,446			5.700	6.023	FA	211,375	274,788	04/07/2009	02/01/2039
58013M-EH-3	MCDONALD'S CORP	LS			1FE	1,052,381	102.0020	1,122,022	1,100,000	1,052,807		426			5.700	6.023	FA	26,125	33,963	04/07/2009	02/01/2039
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED			3	1	29,723,584	103.0000	30,900,000	30,000,000	29,738,729		7,341			5.672	5.856	JD	75,627	1,701,600	06/27/2008	12/15/2028
581241-AA-4	MCJUNKIN RED MAN CORP			1	4FE	1,706,828	97.7500	1,710,625	1,750,000	1,706,950		123			9.500	12.480	JD	4,618		12/16/2009	12/15/2016
581557-AM-7	MCKESSON CORP				2FE	3,197,610	109.9110	3,297,339	3,000,000	3,168,350		(4,917)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557Q-AA-1	MCKESSON CORP				2FE	23,090,520	110.2340	24,251,392	22,000,000	22,704,852		(163,693)			7.750	7.040	FA	710,417	1,705,000	02/13/2003	02/01/2012
581557-AU-9	MCKESSON HBOC INC				2FE	5,099,583	105.8120	5,010,193	4,735,000	5,088,439		(11,145)			5.250	2.770	MS	82,863		11/19/2009	03/01/2013
581557Q-A#-0	MCKESSON HBOC SERIES C				2	20,007,449	101.1550	20,230,916	20,000,000	19,999,870		(851)			9.130	9.130	FA	613,739	365,200	12/12/2000	02/28/2010
58186*-AB-0	MCLANE CO INC SER B 1ST MTG				1	2,685,605	101.5590	2,727,476	2,685,605	2,685,605		5,823			9.230	9.230	MS	79,184	223,155	03/06/1990	03/06/2010
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK MEZZ)			3	5	1,116,629	97.9920	1,161,156	1,184,954	1,131,513		8,686			14.000	15.624	JAJO	41,473	165,277	12/21/2007	09/13/2013
15135#-BD-3	MDU RESOURCES / CENTENNIAL ENERGY HOLDIN				2	10,000,000	102.9140	10,291,400	10,000,000	10,000,000					5.440	5.440	FA	226,667	544,000	11/23/2005	02/01/2016
552690-A@-8	MDU RESOURCES 6.33% DUE 8/24/2026				2	19,500,000	100.4020	19,578,390	19,500,000	19,500,000					6.330	6.330	FA	435,451	1,234,350	07/27/2006	08/24/2026
582839-AA-4	MEAD JOHNSON NUTRITION C				2FE	19,910,400	98.8600	19,772,060	20,000,000	19,912,975		2,414			3.500	3.590	MN	108,889		10/29/2009	11/01/2014
582839-AB-2	MEAD JOHNSON NUTRITION C				2FE	9,964,900	99.1490	9,914,890	10,000,000	9,965,329		429			4.900	4.938	MN	76,222		10/29/2009	11/01/2019
582839-AC-0	MEAD JOHNSON NUTRITION C				2FE	1,999,460	98.4740	1,969,480	2,000,000	1,999,461		1			5.900	5.897	MN	18,356		10/29/2009	11/01/2039
583491-AA-3	MECCANICA HOLDINGS USA				2FE	18,642,620	106.7000	19,206,072	18,000,000	18,637,895		(4,725)			6.250	5.773	JJ	518,750		11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA				2FE	6,910,960	112.2670	7,858,690	7,000,000	6,911,341		381			7.375	7.482	JJ	238,049		07/08/2009	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA				2FE	3,993,440	100.1190	4,004,764	4,000,000	3,993,453		13			6.250	6.137	JJ	44,444		10/20/2009	01/15/2040
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)			2	3FE	4,789,375	100.0000	4,789,375	4,789,375	4,789,375					1.783	4.881	MJSD	1,843	98,044	10/29/2008	03/31/2013
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1			2	3FE	5,661,405	100.0000	5,661,405	5,661,405	5,661,405					1.970	3.546	MJSD	309	126,613	10/22/2008	01/31/2015
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013				1FE	14,649,965	104.3750	15,134,375	14,500,000	14,581,199		(35,472)			1.625	1.443	AO	49,743	170,625	11/11/2009	04/15/2013
58506@-AA-3	MEDTRONIC, INC. (UNITED STATES) 2012				1Z	12,220,620	106.4210	12,963,272	12,181,122	12,206,673		979			5.600	5.595	JD	1,895	341,071	09/10/2008	12/30/2012
58505@-AA-4	MEDTRONIC, INC. (UNITED STATES) 2013				1	11,103,050	105.3870	11,667,582	11,071,178	11,097,211		(5,839)			5.600	5.517	JD	1,722	618,439	03/18/2009	02/15/2013
58528#-BB-2	MEIJER INC SR SECURED NOTES				2	3,077,488	108.4250	3,218,293	2,968,228	2,974,989		(1,816)			7.940	7.825	JJ	117,839	247,991	10/15/1996	07/01/2013
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS				2		113.0100								10.320	0.000	JD		36	03/01/1989	06/01/2014
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS				2		113.0100								10.320	0.000	JD		39	03/01/1989	06/01/2014
585515-AD-1	MELLON FUNDING CORP				1FE	1,554,930	106.5340	1,598,016	1,500,000	1,526,900		(4,775)			5.000	4.588	JD	6,250	75,000	05/05/2003	12/01/2014
587405-AB-7	MERCANTILE BANKSHARES				1FE	16,911,146	101.2110	16,902,220	16,700,000	16,784,692		(25,066)			4.625	4.458	AO	163,057	772,375	07/26/2004	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
589331-AD-9	MERCK & CO INC				1FE	5,467,446	110.3250	6,674,638	6,050,000	5,496,722		14,265			6.400	7.210	MS	129,067	387,200	10/13/2000	03/01/2028
590188-4M-7	MERRILL LYNCH & CO				1FE	3,056,220	100.9000	3,026,994	3,000,000	3,040,223		(5,085)			6.050	5.794	MN	22,688	181,500	08/16/2006	05/16/2016
59018Y-M4-0	MERRILL LYNCH & CO				1FE	5,219,650	105.2270	5,261,355	5,000,000	5,207,143		(12,507)			5.450	4.011	FA	110,514		10/14/2009	02/05/2013
59018Y-SU-6	MERRILL LYNCH & CO				1FE	5,355,061	101.2020	5,566,105	5,500,000	5,411,220		27,607			5.000	5.458	FA	113,056	175,000	12/17/2009	02/03/2014
59022C-AB-9	MERRILL LYNCH & CO				1FE	3,499,195	95.5950	3,345,815	3,500,000	3,499,270		24			6.220	6.222	MS	64,101	217,700	09/06/2006	09/15/2026
59022C-CS-0	MERRILL LYNCH & CO				1FE	1,993,640	98.0170	1,960,344	2,000,000	1,994,984		536			5.700	5.742	MN	18,683	114,000	05/15/2007	05/02/2017
590188-W7-9	MERRILL LYNCH & CO. PROTECTED GROWTH NTS	@		3	1FE	50,000,000	98.6050	49,302,500	50,000,000	50,000,000					0.000	0.000	NA			12/22/2004	01/02/2014
225398-AA-0	MERRILL LYNCH CREDIT-LINKED TRUST, SER.			6	1	20,000,000	100.2890	20,057,776	20,000,000	20,000,000					4.380	4.381	FA	111,933	438,000	11/04/2004	02/15/2010
225448-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	D		6	1	15,000,000	103.1430	15,471,411	15,000,000	15,000,000					4.810	4.810	MN	92,192	721,500	11/04/2004	11/15/2011
592179-JG-1	MET LIFE GLOB FUNDING I				1FE	12,990,380	105.9390	13,772,070	13,000,000	12,993,430		1,654			5.125	5.142	AO	149,906	666,250	04/07/2008	04/10/2013
59217E-BW-3	MET LIFE GLOB FUNDING I				1FE	8,476,192	105.8300	8,466,376	8,000,000	8,472,354		(3,838)			5.125	3.672	JD	23,917		12/17/2009	06/10/2014
59217E-BZ-6	MET LIFE GLOB FUNDING I				1FE	2,991,450	100.7850	3,023,541	3,000,000	2,992,243		514			2.875	2.975	MS	24,917		09/10/2009	09/17/2012
591750-9C-9	METOKOTE CORP. FIRST LIEN (5/05)			2	5FE	3,453,860	101.0330	3,453,873	3,418,558	3,382,862		7,013			8.589	10.395	MJSD	54,808	157,821	11/28/2008	11/27/2011
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1			2	6	4,700,050	0.0000		4,980,430		(1,675,999)	(217,064)			2.501	7.807	MJSD			09/28/2007	04/08/2012
591894-BT-6	METROPOLITAN EDISON				2FE	5,974,200	100.6430	6,038,598	6,000,000	5,998,837		770			4.450	4.546	MS	78,617		02/24/2005	03/15/2010
55288*-AA-5	MGE POWER WEST CAMPUS, LLC (MGEE) SER A				1	25,083,325	90.0790	22,519,750	25,000,000	25,068,425		(2,902)			5.680	5.724	MON	23,667	1,420,000	07/02/2003	09/25/2033
55288*-AB-3	MGE POWER WEST CAMPUS, LLC (MGEE) SER B				1	20,000,000	90.1160	18,023,200	20,000,000	20,000,000					5.190	5.249	MON	17,300	1,038,000	07/15/2005	10/25/2033
552953-AL-5	MGM MIRAGE INC				5FE	980,000	89.2500	892,500	1,000,000	988,446		3,802			6.750	7.234	MS	22,500	67,500	08/29/2007	09/01/2012
552953-AL-5	MGM MIRAGE INC	D			5FE	1,960,000	89.2500	1,785,000	2,000,000	1,976,892		7,603			6.750	7.234	MS	45,000	135,000	08/29/2007	09/01/2012
59447#-AB-9	MICHIGAN ELECTRIC TRANSMISSION, LLC (OPC				1	23,000,000	105.4890	24,262,470	23,000,000	23,000,000					5.750	5.750	JD	3,674	1,322,500	11/07/2003	12/10/2015
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	5,497,635	102.4190	5,633,062	5,500,000	5,497,753		34			6.125	6.128	AO	84,219	336,875	03/21/2006	04/01/2036
59565A-AA-8	MIDCONTINENT EXPRESS PIP				2FE	8,096,588	102.3150	8,185,192	8,000,000	8,096,188		(495)			5.450	5.159	MS	127,167		12/17/2009	09/15/2014
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO				1	17,000,000	99.9550	16,992,350	17,000,000	17,000,000					5.410	5.410	JD	28,102	919,700	12/05/2006	12/20/2021
60527T-A*-5	MISS. BUS. FIN. CORP. (MISS. PWR)				1	42,252,636	117.6750	41,186,254	35,000,000	40,336,296		(322,422)			7.130	5.394	AO	492,168	2,495,500	07/15/2003	10/20/2021
608190-AH-7	MOHAWK INDUSTRIES INC			3	3FE	978,750	99.5000	995,000	1,000,000	978,964		214			6.875	7.037	JJ	31,701		11/30/2009	01/15/2016
61532V-AA-8	MONUMENTAL GLOBAL FUNDING II 2006-B	@		3	1FE	50,000,000	87.2830	43,641,500	50,000,000	50,000,000					0.000	0.000	NA			09/29/2006	10/13/2016
615322-AW-4	MONUMENTAL GLOBAL FUNDING		R		1FE	1,999,920	100.4390	2,008,770	2,000,000	1,999,996		17			4.625	4.626	MS	27,236	92,500	03/09/2005	03/15/2010
61532X-AC-0	MONUMENTAL GLOBAL FUNDING		R		1FE	15,123,180	102.0260	15,303,975	15,000,000	15,128,742		1,203			5.250	5.010	JJ	363,125	262,500	12/17/2009	01/15/2014
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL			2	4	535,249	98.5950	535,423	543,056	535,423		1,559			2.982	3.446	JAJO	1,275	17,739	11/28/2008	05/10/2014
61684#-AA-9	MORENO GROUP LLC TERM LOAN B			2	4	4,281,617	98.5790	4,282,716	4,344,444	4,282,717		11,466			2.982	3.452	JAJO	8,128	166,055	12/03/2008	05/10/2014
617440-AF-8	MORGAN CRUCIBLE / MORGANITE INDUSTRIES		R		2	4,000,000	100.7820	4,031,285	4,000,000	4,000,000					6.230	6.230	MS	79,606	124,600	02/04/2003	03/06/2010
617440-AJ-0	MORGAN CRUCIBLE / MORGANITE INDUSTRIES (		R		2	2,000,000	96.5160	1,930,320	2,000,000	2,000,000					6.120	6.120	JD	4,080	122,400	11/29/2007	12/19/2017
617446-AS-8	MORGAN ST DEAN WITTER				1FE	1,043,425	107.2890	1,126,530	1,050,000	1,047,434		579			7.000	7.074	AO	18,375	73,500	01/02/2001	10/01/2013
617446-HC-6	MORGAN ST DEAN WITTER				1FE	5,105,395	108.7990	5,439,970	5,000,000	5,053,340		(21,582)			6.600	6.039	AO	82,500	330,000	07/12/2007	04/01/2012
61746B-CY-0	MORGAN STANLEY				1FE	9,930,100	103.4050	10,340,500	10,000,000	9,936,761		2,109			6.250	6.312	FA	246,528	625,000	08/02/2006	08/09/2026
61746B-DB-9	MORGAN STANLEY				1FE	2,994,150	103.7560	3,112,686	3,000,000	2,995,676		507			5.750	5.776	AO	34,979	172,500	10/11/2006	10/18/2016
61746S-BR-9	MORGAN STANLEY				1FE	2,948,215	103.3260	3,099,768	3,000,000	2,966,429		4,785			5.375	5.604	AO	34,042	161,250	11/07/2005	10/15/2015
61747Y-CF-0	MORGAN STANLEY				1FE	2,989,530	107.5200	3,225,606	3,000,000	2,990,692		1,162			6.000	6.082	MN	24,000	90,000	05/08/2009	05/13/2014
61747Y-CJ-2	MORGAN STANLEY				1FE	24,896,250	100.7310	25,182,750	25,000,000	24,898,387		1,795			5.625	5.680	MS	382,813		09/16/2009	09/23/2019
61757U-AF-7	MORGAN STANLEY				1FE	10,037,200	101.5390	10,153,890	10,000,000	10,025,539		(1,983)			2.000	1.826	MS	55,000		03/06/2009	09/22/2011
61757U-AH-3	MORGAN STANLEY				1FE	24,915,000	100.9260	25,231,400	25,000,000	24,934,677		3,498			1.950	2.028	JD	14,896	243,750	03/19/2009	06/20/2012
61757U-AP-5	MORGAN STANLEY				1FE	39,943,600	101.5780	40,631,000	40,000,000	39,958,277		2,515			2.250	2.299	MS	270,000		03/10/2009	03/13/2012
61747Y-BT-1	MORGAN STANLEY MTN SERIES F	@		3	1FE	25,000,000	87.8320	21,958,000	25,000,000	25,000,000					0.000	0.000	NA			05/23/2007	09/01/2014
61744A-AK-6	MORGAN STANLEY TRACERS				2Z		106.4340								6.808	0.000	MON		77,957	07/12/2002	06/15/2012
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/			2	2	11,100,000	103.9430	11,537,673	11,100,000	11,100,000					6.900	6.900	MS	255,300	734,850	03/26/2008	03/01/2018
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES				1	5,896,797	102.3130	6,307,387	6,164,774	5,962,488		13,213			5.347	5.908	MON	23,807	329,116	05/17/2004	01/05/2025
61980A-AA-1	MOTIVA LTD				1FE	28,908,940	102.7540	29,798,660	29,000,000	28,970,511		9,902			5.200	5.241	MS	444,022	1,508,000	09/18/2002	09/15/2012
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS				2	489,781	104.5230	506,029	484,133	487,411		(459)			6.650	6.585	MON	2,683	31,477	02/28/1999	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS			2	2	6,308,843	104.3160	7,309,423	7,007,016	6,656,763		52,588			6.570	7.906	MON	38,363	447,606	06/14/2001	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS			2	2	23,400,043	100.4340	23,501,639	23,400,043	23,548,726		(4,172)			6.650	6.745	MON	129,675	126,189	08/31/1998	02/01/2015
62402X-BE-0	MT FUEL SUPPLY				2FE	7,000,000	105.7020	7,399,133	7,000,000	6,928,565		6,738			6.850	6.850	AO	119,875	479,500	10/03/1997	10/10/2017
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC			1	5	757,017	92.7980	726,806	783,217	762,304		2,569			14.500	15.308	JAJO	19,243	111,125	11/07/2006	11/07/2014
626717-AB-8	MURPHY OIL CORPORATION				2FE	31,028,207	105.1070	31,679,129	30,140,000	30,415,020		(97,060)			6.375	5.532	MN	320,238	1,730,175	01/01/2005	05/01/2012
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2				3FE	911,991	103.7500	1,037,500	1,000,000	953,558		19,938			1.250	3.455	MS	3,681	12,500	11/13/2007	03/15/2012
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN			2	4FE	2,126,268	96.1440	2,109,867	2,194,497	2,128,952		7,977			2.734	3.600	MJSD	4,118	233,150	12/10/2008	05/22/2014
629527-AU-6	NABISCO INC UNSEC SUB				2FE	874,412	114.9330	1,149,330	1,000,000	934,206		8,963			7.550	9.105	JD	3,356	75,500	07/24/2000	06/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201				2FE	13,207,968	97.7500	13,196,250	13,500,000	13,359,004		68,808			0.940	1.716	MN	16,215	84,600	12/16/2009	05/15/2011
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/				3FE	422,500	93.7500	468,750	500,000	442,256		13,854			2.500	6.102	FA	4,722	12,500	07/16/2008	08/15/2013
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/	LS			3FE	1,853,800	93.7500	1,875,000	2,000,000	1,892,901		26,432			2.500	4.131	FA	18,889	50,000	07/16/2008	08/15/2013
63250@-AE-3	NATIONAL AMUSEMENTS, INC. SENIOR NOTES S				4	12,410,185	92.0000	23,274,966	24,870,017	15,179,272		10,922,801			10.000	690.238	MON	177,228	631,906	10/01/2009	12/31/2010
41242*-AE-2	NATIONAL BASKETBALL ASSOCIATION - 2007 I				2	9,686,104	103.3820	10,338,200	10,000,000	9,772,159		57,833			5.490	5.490	JD	36,600	549,000	06/27/2008	06/07/2013
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T			2	4FE	970,000	100.0000	970,000	970,000	970,000					2.313	2.555	JAJO	5,728	31,247	12/16/2008	02/28/2013
990164-9A-5	NATIONAL BEDDING COMPANY, LLC 2ND LIEN			2	5FE	4,018,746	100.4490	4,017,976	4,000,000	4,017,976		(2,017)			5.303	5.623	JAJO	43,603	190,988	12/11/2008	02/28/2014
634902-LM-0	NATIONAL CITY BANK				1FE	8,000,000	100.6130	8,049,072	8,000,000	8,000,000					4.500	4.500	MS	106,000		03/01/2005	03/15/2010
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL			2	1	6,000,000	102.0510	6,123,060	6,000,000	6,000,000					5.600	5.600	AO	70,933	336,000	01/25/2008	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL			2	1	9,000,000	102.2780	9,205,020	9,000,000	9,000,000					5.600	5.600	AO	106,400	504,000	01/25/2008	03/31/2024
743753-C@-2	NATIONAL GRID (PROVIDENCE GAS) SER N 1ST		R		1	5,000,000	120.0000	6,000,000	5,000,000	4,983,346		892			9.630	9.631	MN	41,463	481,500	05/17/1989	05/30/2020
743753-C#-0	NATIONAL GRID (PROVIDENCE GAS) SER O 1ST		R		1FE	7,500,000	120.0000	9,000,000	7,500,000	7,318,699		7,504			8.460	8.462	MS	160,388	634,500	01/12/1987	09/30/2022
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.			2	4FE	797,436	100.0000	797,436	797,436	797,436					7.011	7.616	JAJO	13,221	46,599	12/08/2008	09/29/2013
637432-LM-5	NATIONAL RURAL UTIL COOP				1FE	8,775,040	108.2400	8,659,224	8,000,000	8,751,847		(23,193)			5.500	2.669	JJ	220,000		11/17/2009	07/01/2013
637432-CU-7	NATIONAL RURAL UTILITIES				1FE	2,542,601	109.9240	2,748,095	2,500,000	2,528,411		(11,820)			7.250	6.674	MS	60,417	181,250	10/14/2008	03/01/2012
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	104.8560	5,242,810	5,000,000	5,063,770		(2,158)			7.375	7.485	FA	153,646	368,750	07/17/1997	06/13/2025
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES				3	6,475,000	104.6480	6,775,958	6,475,000	6,475,000					9.050	9.055	JJ	292,994	351,593	08/15/2001	07/01/2011
63934E-AM-0	NAVISTAR INTL CORP			1	3FE	1,970,000	102.5000	2,050,000	2,000,000	1,970,129		129			8.250	9.329	MN	28,875		11/24/2009	11/01/2021
990685-9B-7	NE ENERGY, INC. 2ND LIEN TERM LOAN			2	5FE	250,000	100.0000	250,000	250,000	250,000					4.731	5.172	MJSD	33	13,793	09/25/2008	05/01/2014
990963-9A-0	NEFF CORP. SECOND LIEN			2	6FE	1,651,152	93.1050	2,327,636	2,500,000	458,325		38,576	1,879,560		3.784	5.753	JAJO		88,138	12/04/2008	11/30/2014
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN			2	4FE	2,159,313	100.6160	2,154,599	2,141,410	2,154,599		(3,686)			2.255	4.419	JAJO	3,354	51,262	12/08/2008	04/06/2013
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A			2	2FE	47,080,707	103.7140	49,138,311	47,378,671	47,094,964		10,772			6.210	6.275	MJSD	8,173	2,925,790	06/27/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B				2FE	10,000,000	103.4760	10,347,555	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	655,000	01/25/2008	07/15/2027
641423-BH-0	NEVADA POWER CO				2FE	4,405,185	107.2130	4,342,135	4,050,000	4,388,817		(16,368)			6.500	2.704	AO	55,575		11/17/2009	04/15/2012
641423-BW-7	NEVADA POWER CO				2FE	2,487,145	107.1580	2,678,938	2,500,000	2,488,018		724			6.500	6.575	FA	67,708	130,271	06/10/2009	08/01/2018
641423-BY-3	NEVADA POWER CO				2FE	9,603,726	111.6440	10,734,599	9,615,000	9,604,359		633			7.125	7.177	MS	201,715	367,273	04/09/2009	03/15/2019
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		R	2	1	7,844,000	113.7620	8,923,489	7,844,000	7,817,946		3,681			9.410	9.597	MON	28,705	728,263	02/06/1987	10/17/2015
648053-AE-6	NEW PLAN EXCEL REALTY TR		R		5FE		51.0000								5.125	0.000	MS		(210,694)	01/02/2009	09/15/2012
64952W-AJ-2	NEW YORK LIFE GLOBAL FDG				1FE	10,063,400	107.2440	10,724,400	10,000,000	10,037,448		(12,190)			5.250	5.104	AO	109,375	525,000	10/17/2007	10/16/2012
64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	D			1FE	10,064,300	107.2440	10,724,400	10,000,000	10,037,979		(12,364)			5.250	5.102	AO	109,375	525,000	10/17/2007	10/16/2012
651639-AL-0	NEWMONT MINING CORP				2FE	9,950,200	100.0470	10,004,670	10,000,000	9,951,298		811			5.125	5.213	AO	146,632		09/15/2009	10/01/2019
651639-AM-8	NEWMONT MINING CORP				2FE	4,940,400	100.1200	5,005,975	5,000,000	4,940,596		196			6.250	6.356	AO	89,410		09/15/2009	10/01/2039
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014				2FE	5,245,872	124.7500	6,206,313	4,975,000	5,153,340		(39,008)			1.250	0.455	JJ	28,675	62,188	08/13/2007	07/15/2014
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017				2FE	4,999,642	123.8750	5,884,063	4,750,000	4,942,447		(24,460)			1.625	1.066	JJ	35,592	77,188	09/05/2007	07/15/2017
652478-AQ-1	NEWS AMERICA HOLDINGS				2FE	489,993	117.9890	589,946	500,000	493,349		508			8.250	8.469	FA	16,156	41,250	01/02/2001	08/10/2018
652478-AR-9	NEWS AMERICA HOLDINGS				2FE	6,524,280	102.7380	6,164,262	6,000,000	6,464,081		(19,122)			7.750	6.882	JJ	207,958	465,000	08/01/2006	01/20/2024
652482-AJ-9	NEWS AMERICA INC				2FE	10,714,100	104.7110	10,471,130	10,000,000	10,648,249		(17,656)			7.300	6.681	AO	123,694	730,000	11/15/2005	04/30/2028
652482-BD-1	NEWS AMERICA INC				2FE	3,124,536	100.2450	3,107,589	3,100,000	3,101,109		(683)			4.750	4.572	MS	43,357	47,500	02/24/2005	03/15/2010
652482-BG-4	NEWS AMERICA INC				2FE	26,665,960	108.0900	29,184,192	27,000,000	26,799,327		28,542			5.300	5.472	JD	63,600	1,166,000	10/31/2006	12/15/2014
652482-BJ-8	NEWS AMERICA INC				2FE	6,118,130	100.5010	6,532,598	6,500,000	6,136,333		5,382			6.200	6.673	JD	17,911	403,000	05/16/2006	12/15/2034
652482-BL-3	NEWS AMERICA INC				2FE	16,987,850	102.6840	17,969,683	17,500,000	17,010,157		6,659			6.400	6.633	JD	49,778	1,120,000	05/04/2006	12/15/2035
63615#-AA-9	NFL 6.69% SR NTS				1	19,305,975	110.5380	20,162,151	18,240,092	18,873,942		(61,506)			6.690	5.633	AO	257,611	804,504	06/27/2008	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS				1	12,783,428	110.2340	14,091,642	12,783,428	12,783,428					6.560	6.562	AO	177,036	819,519	05/23/2002	10/15/2017
34486#-AA-6	NFL TRUST II				1	5,000,000	105.4160	5,270,812	5,000,000	5,000,000					5.050	4.992	OCT	61,722	255,306	02/26/2004	10/05/2014
34486@-AA-8	NFL TRUST III				1	14,000,000	104.0520	14,567,280	14,000,000	14,000,000					5.240	5.245	OCT	179,324	741,751	10/19/2005	11/21/2015
62912X-AA-2	NGPL PIPECO LLC				2FE	7,668,340	108.6890	8,151,638	7,500,000	7,639,887		(15,156)			6.514	5.821	JD	21,713	423,410	12/17/2009	12/15/2012
62912X-AB-0	NGPL PIPECO LLC				2FE	1,500,000	110.3470	1,655,208	1,500,000	1,500,000					7.119	7.119	JD	4,746	106,785	12/14/2007	12/15/2017
65364U-AA-4	NIAGARA MOHAWK POWER		R		1FE	5,000,000	99.1480	4,957,415	5,000,000	5,000,000					4.881	4.881	FA	95,586		08/03/2009	08/15/2019
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		I	2	3FE	63,822	100.0000	63,822	63,822	63,822					1.982	2.061	MJSD	32	2,009	07/14/2008	05/12/2013
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		I	2	3FE	94,218	100.0000	94,218	94,218	94,218					1.988	4.294	MJSD	83	3,211	09/11/2008	05/12/2013
654730-AL-7	NISOURCE FINANCE CORP				2FE	999,640	102.6800	1,026,803	1,000,000	999,792		39			5.400	5.404	JJ	24,900	54,000	10/21/2005	07/15/2014
654730-AR-4	NISOURCE FINANCE CORP				2FE	27,384,775	96.9700	26,666,778	27,500,000	27,408,847		6,117			5.450	5.491	MS	441,299	1,498,750	09/07/2005	09/15/2020
654730-A*-4	NISOURCE FINANCE CORP. 5.21% SERIES A SR				2	49,334,283	103.0070	51,503,500	50,000,000	49,522,164		20,373			5.210	5.210	MN	238,792	1,563,000	09/10/2008	11/28/2012
654730-B*-3	NISOURCE FINANCE CORP. 5.89% SERIES D SR				2	20,000,000	91.8310	18,366,200	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	07/21/2005	11/28/2025
654740-AA-7	NISSAN MOTOR ACCEPTANCE		R		2FE	32,996,380	99.9590	33,486,299	33,500,000	33,475,375		75,079			4.625	5.029	MS	486,332	624,375	10/15/2007	03/08/2010
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018				3	8,550,000	95.0360	8,125,578	8,550,000	8,522,828		1,972			7.150	7.151	JD	50,944	605,963	06/15/1998	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
654894-AE-4	NOBLE ENERGY INC				2FE	5,062,500	110.2060	5,510,285	5,000,000	5,050,414		(2,096)			7.250	7.133	AO	76,528	362,500	12/04/2002	10/15/2023
655044-AA-3	NOBLE ENERGY INC				2FE	15,169,400	102.5280	15,379,245	15,000,000	15,186,361		(3,588)			5.250	4.932	AO	166,250	525,000	10/19/2009	04/15/2014
655664-AM-2	NORDSTROM INC				2FE	1,113,944	111.6800	1,116,799	1,000,000	1,113,026		(918)			6.750	3.936	JD	5,625		12/17/2009	06/01/2014
655844-AK-4	NORFOLK SOUTHERN CORP				2FE	22,039,485	114.6060	24,158,924	21,080,000	22,038,492		(178)			7.900	7.603	MN	212,791	1,665,320	04/09/2003	05/15/2097
655844-AP-3	NORFOLK SOUTHERN CORP				2FE	5,601,511	105.6550	5,599,742	5,300,000	5,408,342		(26,487)			6.750	5.912	FA	135,150	67,500	06/27/2008	02/15/2011
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	5,502,401	116.2840	5,458,352	4,694,000	5,406,645		(16,511)			7.250	5.975	FA	128,563	340,315	02/25/2003	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP				2FE	5,870,584	107.1220	6,622,307	6,182,000	6,012,697		30,333			5.257	5.932	MS	93,885	324,988	09/17/2004	09/17/2014
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	2,991,690	105.7820	3,173,457	3,000,000	2,992,821		663			5.750	5.781	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	3,990,000	106.7750	4,270,988	4,000,000	3,990,435		268			5.900	5.963	JD	10,489	127,178	05/27/2009	06/15/2019
664397-AE-6	NORTHEAST UTILITIES				2FE	2,984,700	105.6850	3,170,535	3,000,000	2,995,544		1,762			7.250	7.323	AO	54,375	217,500	04/01/2002	04/01/2012
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	6,978,720	104.7660	7,333,627	7,000,000	6,981,774		1,744			5.250	5.258	MS	122,500	367,500	03/11/2008	03/01/2018
665772-CE-7	NORTHERN STATES PWR-MINN				1FE	6,986,700	96.5140	6,755,945	7,000,000	6,986,722		22			5.350	5.347	MN	45,772		11/09/2009	11/01/2039
665789-AV-5	NORTHERN STATES PWR-WISC				1FE	4,971,300	103.2230	5,161,160	5,000,000	4,980,611		1,702			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
66586G-BZ-9	NORTHERN TRUST CO				1FE	10,299,150	104.9350	9,444,141	9,000,000	9,242,909		(27,640)			6.300	3.913	MS	189,000		03/15/2004	03/07/2011
66586G-CA-3	NORTHERN TRUST CO				1FE	9,970,600	104.9690	10,496,850	10,000,000	9,989,468		3,109			4.600	4.637	FA	191,667	460,000	01/24/2003	02/01/2013
665859-AK-0	NORTHERN TRUST CORP				1FE	14,900,000	106.5620	15,877,738	14,900,000	14,900,000					4.625	4.625	MN	114,854	344,563	04/28/2009	05/01/2014
665859-AK-0	NORTHERN TRUST CORP	LS			1FE	100,000	106.5620	106,562	100,000	100,000					4.625	4.625	MN	771	2,313	04/28/2009	05/01/2014
666807-AP-7	NORTHROP GRUMMAN CORP				2FE	2,457,322	118.2150	2,364,292	2,000,000	2,283,486		(38,316)			7.750	5.045	MS	51,667	155,000	01/01/2005	03/01/2016
666807-AT-9	NORTHROP GRUMMAN CORP				2FE	12,066,266	105.8580	10,797,485	10,200,000	10,514,310		(246,422)			7.125	4.280	FA	274,550	655,500	10/01/2003	02/15/2011
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	5,307,000	123.5540	4,942,168	4,000,000	5,144,867		(28,354)			7.750	5.451	FA	117,111	310,000	05/14/2003	02/15/2031
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	7,986,960	102.1160	8,169,256	8,000,000	7,987,387		427			5.050	5.073	FA	169,456		07/27/2009	08/01/2019
666807-BB-7	NORTHROP GRUMMAN CORP				2FE	14,479,784	100.3840	14,294,739	14,240,000	14,471,414		(7,421)			3.700	3.315	FA	220,997		10/23/2009	08/01/2014
666807-AQ-5	NORTHROP-GRUMMAN CORP				2FE	18,132,300	121.0650	24,213,000	20,000,000	18,424,937		42,993			7.875	8.795	MS	525,000	1,575,000	05/31/2000	03/01/2026
66765R-BR-6	NORTHWEST NATURAL GAS 1ST MORTGAGE BOND				1FE	9,929,800	93.5590	9,355,910	10,000,000	9,937,406		1,301			5.660	5.803	JD	47,167	566,000	02/21/2003	02/25/2033
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN				1FE	4,963,000	130.7250	6,536,245	5,000,000	4,942,596		2,753			9.050	9.132	JD	37,708	452,500	08/09/1991	08/13/2021
66989H-AA-6	NOVARTIS CAPITAL CORP		R		1FE	19,979,400	105.1180	21,023,540	20,000,000	19,982,774		1,948			4.125	4.148	FA	323,125	206,250	02/04/2009	02/10/2014
629377-AU-6	NRG ENERGY INC			1	4FE	5,940,000	100.1250	6,007,500	6,000,000	5,940,780		780			7.375	11.289	FA	184,375		12/03/2009	02/01/2016
991673-9F-3	NRG ENERGY, INC. CREDIT LINKED DEPOSIT			2	3FE		100.0000								0.000	0.000	MJSD	3,755		09/28/2007	02/01/2013
67019E-AA-5	NSTAR				1FE	24,745,927	100.7970	22,215,571	22,040,000	22,096,710		(177,629)			8.000	6.506	FA	666,098	800,000	08/08/2002	02/15/2010
67019E-AB-3	NSTAR				1FE	9,916,700	97.7910	9,779,070	10,000,000	9,917,513		813			4.500	4.602	MN	55,000		11/12/2009	11/15/2019
202864-B#-0	NSTAR GAS 1ST MTG SER J				1FE	25,000,000	120.0000	30,000,000	25,000,000	25,120,839		(5,909)			9.950	10.074	MJSD	207,292	2,487,500	10/10/1990	12/01/2020
670346-AE-5	NUCOR CORP				1FE	10,992,310	107.7510	11,852,643	11,000,000	10,997,437		258			4.875	4.884	AO	134,063	30,469	10/24/2003	10/01/2012
67059T-AA-3	NUSTAR LOGISTICS				2FE	8,732,675	109.6690	9,596,020	8,750,000	8,734,829		1,270			7.650	7.711	AO	141,313	669,375	04/01/2008	04/15/2018
484168-AC-3	NUSTAR PIPELINE OPER				2FE	3,093,300	103.4800	3,104,415	3,000,000	3,086,866		(3,177)			5.875	4.941	JD	14,688	88,125	09/16/2009	06/01/2013
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B			2	4FE	1,788,841	97.5990	1,759,897	1,803,194	1,788,662		1,229			3.281	3.778	MJSD	10,602	59,448	10/31/2008	11/13/2014
67389#-AB-2	OAKRIVER TECHNOLOGY (13% SR SUBS HANCOCK			1	5	289,552	89.4540	285,076	318,685	299,952		3,202			13.000	14.981	MJSD	115	41,429	01/03/2006	12/31/2013
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC				4	87,739	103.3350	90,665	87,739	87,739					10.000	10.273	MJSD	24	6,040	01/03/2006	12/31/2012
674599-BV-6	OCCIDENTAL PETROLEUM				1FE	12,215,123	109.4150	12,150,580	11,105,000	11,398,240		(132,695)			6.750	5.364	JJ	345,643	749,588	11/05/2002	01/15/2012
67461F-FS-1	OCCIDENTAL PETROLEUM				1FE	7,000,000	100.7370	7,051,597	7,000,000	7,000,000					4.250	4.250	MS	87,597	195,500	02/26/2003	03/15/2010
674812-AK-8	OCEAN ENERGY INC				2FE	8,809,950	117.4100	9,392,768	8,000,000	8,541,907		(44,954)			8.250	7.171	JJ	330,000	660,000	08/07/2002	07/01/2018
67481E-AA-4	OCEAN ENERGY INC				2FE	30,865,500	109.1000	32,729,880	30,000,000	30,203,729		(107,875)			7.250	6.837	AO	543,750	2,175,000	08/20/2002	10/01/2011
675022-A@-6	OCEAN SPRAY CRANBERRIES INC SR NTS			2	2	2,000,000	112.7890	2,255,784	2,000,000	2,000,000					9.950	9.902	FMAN	25,428	199,000	07/10/1987	11/15/2012
677050-AF-3	OGLETHORPE POWER CORP				1FE	5,000,000	101.2370	5,061,870	5,000,000	5,000,000					5.950	5.950	MN	47,931		10/26/2009	11/01/2039
677415-CD-1	OHIO POWER COMPANY				2FE	7,664,787	105.5570	7,948,465	7,530,000	7,590,022		(13,660)			5.500	5.219	FA	156,457	207,075	03/23/2005	02/15/2013
677415-CN-9	OHIO POWER COMPANY				2FE	4,996,000	108.5660	5,428,285	5,000,000	4,996,947		101			5.750	5.740	MS	95,833		09/04/2008	09/01/2013
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	10,462,935	106.0170	11,131,775	10,500,000	10,473,709		3,266			6.000	6.048	JD	52,500	630,000	06/07/2006	06/01/2016
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A				2	40,336,497	93.6790	37,786,827	40,336,497	43,534,426		(170,543)			5.800	5.800	FA	883,817	2,319,093	11/30/2005	02/15/2026
67717*-AM-5	OHIO-AMERICAN WATER COMPANY				3	5,000,000	107.5930	5,379,647	5,000,000	5,006,435		(209)			6.950	6.950	AO	86,875	347,500	02/08/1996	04/01/2026
67717*-AN-3	OHIO-AMERICAN WATER COMPANY				3	4,500,000	109.8520	4,943,350	4,500,000	4,393,063		3,038			7.180	7.180	FA	134,625	323,100	11/14/1996	02/01/2027
678858-BH-3	OKLAHOMA GAS & ELECTRIC				1FE	9,946,100	104.1050	10,410,470	10,000,000	9,947,312		650			6.450	6.492	FA	268,750	645,000	01/28/2008	02/01/2038
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A				3	5,000,000	99.8430	4,992,138	5,000,000	5,028,007		(2,486)			7.230	7.233	JD	9,038	361,500	09/16/1997	12/22/2017
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038	@		1	1FE	10,616,038	98.2500	10,477,380	10,664,000	10,369,719		(14,786)			0.000	0.412	NA			09/14/2009	07/01/2038
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038	@LS		1	1FE	815,356	98.2500	821,370	836,000	796,964		1,336			0.000	0.168	NA			07/03/2006	07/01/2038
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	5,303,565	113.5700	5,110,668	4,500,000	5,240,552		(14,783)			7.250	5.930	JJ	150,438	326,250	03/30/2005	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY				2FE	15,050,365	111.1850	15,009,962	13,500,000	14,888,072		(50,184)			7.000	5.843	MS	315,000	752,500	08/14/2009	09/01/2022
68233J-AB-0	ONCOR ELECTRIC DELIVERY				2FE	25,835,000	107.2870	26,821,850	25,000,000	25,802,137		(32,475)			5.950	4.993	MS	495,833		10/21/2009	09/01/2013

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
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,380,500	101.9920	3,059,769	3,000,000	2,384,212		3,712			6.650	8.626	AO	49,875	99,750	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	10,140,665	104.5790	11,503,701	11,000,000	10,145,741		4,806			6.850	7.602	AO	159,072	599,375	05/12/2009	10/15/2037
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN			2	4FE	2,312,398	100.0000	2,312,398	2,312,398	2,312,398					2.405	3.462	JAJO	10,841	53,144	09/30/2007	01/23/2014
68389X-AD-7	ORACLE CORP				1FE	15,060,710	107.3060	15,022,854	14,000,000	15,005,289		(46,172)			4.950	2.668	AO	146,300	74,250	10/20/2009	04/15/2013
68389X-AH-8	ORACLE CORP				1FE	2,687,978	105.0040	2,841,395	2,706,000	2,688,081		103			6.125	6.174	JJ	79,648		06/30/2009	07/08/2039
68389X-AH-8	ORACLE CORP	LS			1FE	292,042	105.0040	308,710	294,000	292,053		11			6.125	6.174	JJ	8,654		06/30/2009	07/08/2039
68402L-AC-8	ORACLE CORP/OZARK HLDG				1FE	25,722,930	107.9860	29,156,274	27,000,000	26,123,016		97,365			5.250	5.896	JJ	653,625	1,155,000	10/31/2006	01/15/2016
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020				2FE	9,254,066	90.7750	8,423,982	9,280,068	9,256,612		(825)			6.210	6.266	JD	1,601	539,019	06/28/2006	12/30/2020
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC			1	5	1,052,142	97.9580	1,030,657	1,052,142	1,052,142					15.000	15.000	MJSD	438	158,373	07/26/2006	07/26/2014
690742-AA-9	OWENS CORNING INC				2FE	11,968,080	102.4070	12,288,876	12,000,000	11,975,981		2,671			6.500	6.537	JD	65,000	780,000	10/26/2006	12/01/2016
69242*-AA-1	OYSTER CREEK LTD SR NTS				2	9,294,300	109.3270	10,161,141	9,294,300	9,329,542		(7,404)			8.660	8.754	MJSD	35,773	777,869	01/23/1989	03/15/2014
69411#-AA-2	PACIFIC COAST PRODUCERS 8.78% SR SEC NTS				3	3,003,124	104.4060	3,132,178	3,000,001	2,993,574		1,905			8.780	7.614	JD	732	219,500	06/01/2004	06/30/2012
694308-GC-5	PACIFIC GAS & ELECTRIC				1FE	5,320,959	103.1930	5,830,388	5,650,000	5,562,638		25,487			4.200	5.587	MS	79,100	63,000	04/25/2006	03/01/2011
694308-GE-1	PACIFIC GAS & ELECTRIC				1FE	11,655,125	104.4030	13,050,425	12,500,000	11,717,332		12,999			6.050	6.570	MS	252,083	756,250	06/23/2004	03/01/2034
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG				1FE	9,995,200	104.4900	10,448,970	10,000,000	9,996,708		803			5.150	5.161	AO	108,722	515,000	04/08/2008	04/15/2013
695114-BT-4	PACIFICORP				1FE	13,508,507	124.9370	14,367,732	11,500,000	13,328,134		(41,924)			7.700	6.432	MN	113,147	885,500	03/23/2005	11/15/2031
695114-CD-8	PACIFICORP				1FE	8,999,640	101.4980	9,134,784	9,000,000	8,999,654		5			5.750	5.769	AO	129,375	517,500	03/09/2007	04/01/2037
69512E-CA-1	PACIFICORP				1FE	5,341,400	124.0870	6,204,340	5,000,000	5,242,397		(11,661)			8.375	7.811	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP				1FE	7,797,280	114.7490	9,179,880	8,000,000	7,675,559		12,886			7.260	7.720	AO	145,200	580,800	08/08/1996	07/21/2023
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000	125.3250	12,532,460	10,000,000	9,935,418		2,918			8.530	8.532	MS	284,333	853,000	12/09/1991	12/16/2021
695629-AQ-8	PAINE WEBBER GROUP INC				1FE	2,789,274	109.8910	3,296,718	3,000,000	2,909,532		17,657			7.625	8.507	FA	86,417	228,750	07/24/2000	02/15/2014
69806L-AC-8	PAN PACIFIC RETAIL PROP				2FE	3,077,370	104.6330	3,138,978	3,000,000	3,036,651		(10,761)			6.125	5.680	JJ	84,729	183,750	11/09/2005	01/15/2013
69806L-AE-4	PAN PACIFIC RETAIL PROP				2FE	2,283,570	100.9200	2,270,696	2,250,000	2,452,899		(41,542)			5.950	5.726	JD	11,156	133,875	11/17/2005	06/01/2014
69806L-AF-1	PAN PACIFIC RETAIL PROP				2FE	11,391,255	96.9350	11,147,571	11,500,000	11,430,567		10,185			5.250	5.375	MS	201,250	603,750	12/15/2005	09/01/2015
698455-AA-0	PANHANDLE EAST PIPE LINE				2FE	4,370,250	105.7370	5,286,865	5,000,000	4,406,131		35,881			6.200	8.292	MN	51,667	310,000	04/22/2009	11/01/2017
698455-AB-8	PANHANDLE EAST PIPE LINE				2FE	11,965,800	110.4220	13,250,616	12,000,000	11,969,686		2,549			7.000	7.048	JD	37,333	840,000	06/06/2008	06/15/2018
698465-BJ-9	PANHANDLE EASTERN PIPELN				2FE	6,498,120	108.0650	6,483,924	6,000,000	6,492,833		(5,287)			6.050	3.609	FA	137,133		12/11/2009	08/15/2013
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED			2	2FE	15,000,000	92.3770	13,856,550	15,000,000	15,000,000					6.885	6.899	FA	347,119	1,032,750	01/24/2008	07/31/2029
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	0		2	2FE	20,000,000	92.3770	18,475,400	20,000,000	20,000,000					6.885	6.899	FA	462,825	1,377,000	01/24/2008	07/31/2029
701094-AG-9	PARKER-HANNIFIN CORP				1FE	4,963,250	104.6380	5,231,905	5,000,000	4,986,557		3,889			4.875	4.969	FA	92,083	243,750	02/05/2003	02/15/2013
69331V-AA-4	PECO ENERGY CAP TRST III				2FE	965,362	81.4630	814,626	1,000,000	968,934		755			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
706451-BF-7	PEMEX PROJ FDG MASTER TR		R		2FE	7,567,978	99.7500	7,980,000	8,000,000	7,690,142		14,777			5.750	6.545	JD	20,444	287,500	12/07/2006	12/15/2015
706451-BF-7	PEMEX PROJ FDG MASTER TR	LS	R		2FE	946,660	99.7500	997,500	1,000,000	961,446		717			5.750	6.542	JD	2,556	28,750	12/07/2006	12/15/2015
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	2,590,782	95.2150	2,380,378	2,500,000	2,589,487		(1,294)			6.625	6.339	JD	7,361	165,625	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	1,495,485	93.0530	1,395,800	1,500,000	1,495,565		52			6.625	6.663	JD	4,417	99,375	05/28/2008	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR		R		2FE	28,031,755	101.1130	28,311,528	28,000,000	28,029,195		(2,770)			5.750	5.713	MS	536,667	1,610,000	06/06/2008	03/01/2018
U70577-AJ-7	PEMEX PROJ FDG MASTER TR		R	3	2FE	5,112,000	100.3750	5,018,750	5,000,000	5,019,871		(43,467)			1.554	6.222	MJSD	3,668	119,638	10/26/2007	06/15/2010
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
708160-BY-1	PENNEY (JC) CO INC				3FE	575,273	112.7500	563,750	500,000	533,928		(11,784)			9.000	6.118	FA	18,750	45,000	03/09/2006	08/01/2012
708696-BS-7	PENNSYLVANIA ELECTRIC CO				2FE	9,501,400	103.1850	10,318,460	10,000,000	9,704,556		59,527			5.125	5.921	AO	128,125	512,500	04/20/2006	04/01/2014
708653-D#-4	PENNSYLVANIA-AMERICAN WTR CO GEN MTG				1	7,000,000	120.0000	8,400,000	7,000,000	6,967,497		1,004			8.150	8.151	FA	237,708	570,500	03/22/1995	08/01/2025
708653-B#-6	PENNSYLVANIA-AMERICAN WTR GEN MTG BD				1	12,000,000	120.0000	14,400,000	12,000,000	11,534,650		21,872			9.690	9.692	JJ	536,180	1,162,800	11/13/1989	01/15/2021
708653-C#-5	PENNSYLVANIA-AMERICAN WTR GEN MTG BD				1	10,000,000	120.0000	12,000,000	10,000,000	9,735,060		3,773			8.820	8.821	MN	147,000	882,000	06/02/1989	11/01/2031
709631-F#-7	PENTAIR, INC. (2007 TRANSACTION) 2017				2	60,000,000	95.5870	57,352,200	60,000,000	60,000,000					5.870	5.870	MN	430,467	3,522,000	05/03/2007	05/17/2017
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J				2	16,316,945	115.0000	18,764,486	16,316,945	16,223,266		8,459			10.370	10.757	JJ	841,333	1,645,201	03/31/1992	07/02/2018
71343P-AD-3	PEPSIAMERICAS INC				1FE	14,647,400	105.5400	15,303,257	14,500,000	14,577,397		(3,930)			5.625	5.720	MN	70,234	534,375	06/27/2008	05/31/2011
71343P-AE-1	PEPSIAMERICAS INC				1FE	2,493,125	108.7410	2,718,535	2,500,000	2,496,229		1,318			5.750	5.861	JJ	60,295	143,750	07/11/2007	07/31/2012
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,968,450	104.0420	5,202,090	5,000,000	4,973,536		5,086			4.375	4.525	FA	82,639	111,198	02/09/2009	02/15/2014
71343X-AD-6	PEPSIAMERICAS INC				1FE	5,886,780	105.1280	6,307,698	6,000,000	5,954,542		12,841			4.500	4.757	MS	79,500	270,000	02/03/2004	03/15/2013
713448-BG-2	PEPSICO INC				1FE	1,498,620	106.8170	1,602,249	1,500,000	1,499,132		253			4.650	4.875	FA	26,350	69,750	11/29/2007	02/15/2013
713448-BK-3	PEPSICO INC				1FE	9,978,800	103.3400	10,333,990	10,000,000	9,982,057		1,355			3.750	3.795	MS	125,000	55,937	02/25/2009	03/01/2014
69320D-AA-7	PETRO-CANADA		I		2FE	3,978,880	104.8530	4,194,100	4,000,000	3,988,396		2,052			5.000	5.068	MN	25,556	200,000	11/08/2004	11/15/2014
69331C-AE-8	PG&E CORP				2FE	3,978,240	107.7880	4,311,536	4,000,000	3,981,291		529			5.750	5.946	AO	57,500		03/09/2009	04/01/2014
71713U-AQ-5	PHARMACIA CORP				1FE	8,677,949	112.5020	8,587,270	7,633,000	8,345,839		(54,314)			6.500	5.179	JD	41,345	463,645	06/01/2004	12/01/2018
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD				1	677,343	101.5240	687,662	677,343	677,343					7.240	7.349	MON	3,950	42,992	06/05/1997	07/01/2010
718507-AR-7	PHILLIPS PETE				1FE	11,574,900	108.2110	10,821,130	10,000,000	10,191,753		(158,174)			9.375	7.558	FA	354,167	937,500	11/09/1999	02/15/2011

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
72129#-AB-7	PIKE ELECTRIC TERM LOAN B			2	3	1,810,040	100.8470	1,805,858	1,790,686	1,805,858		(5,883)			1.750	1.731	MJSD	1,567	35,102	12/15/2008	07/01/2012
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)			2	3	1,359,085	100.0000	1,359,085	1,359,085	1,359,085					1.750	4.410	MJSD	727	26,198	05/27/2008	12/10/2012
724060-AA-6	PIPELINE FUNDING CO LLC			2	2FE	5,000,000	94.5580	4,727,900	5,000,000	5,000,000					7.500	7.500	JJ	79,167		10/08/2009	01/15/2030
72447X-AC-1	PITNEY BOWES INC				1FE	13,338,405	107.1440	14,464,440	13,500,000	13,367,778		13,211			5.750	5.910	MS	228,563	776,250	09/06/2007	09/15/2017
726503-AD-7	PLAINS ALL AMER PIPELINE				2FE	7,192,000	112.5440	6,977,703	6,200,000	6,618,601		(136,370)			7.750	5.119	AO	101,439	480,500	05/24/2005	10/15/2012
72650R-AB-8	PLAINS ALL AMER PIPELINE				2FE	19,958,025	105.5640	20,585,000	19,500,000	19,956,673		(5,420)			5.625	4.981	JD	48,750	703,125	12/17/2009	12/15/2013
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	12,015,685	102.1840	12,262,116	12,000,000	12,018,088		3,504			5.875	5.734	FA	266,333	705,000	09/21/2004	08/15/2016
72650R-AT-9	PLAINS ALL AMER PIPELINE				2FE	1,491,360	106.9390	1,604,081	1,500,000	1,492,454		662			6.500	6.599	MN	16,250	97,500	04/18/2008	05/01/2018
72650R-AV-4	PLAINS ALL AMER PIPELINE				2FE	15,603,645	103.1980	15,479,760	15,000,000	15,595,287		(8,359)			4.250	2.734	MS	279,792		12/17/2009	09/01/2012
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	6,782,492	100.0750	6,820,084	6,815,000	6,783,244		752			5.750	5.714	JJ	127,355		09/01/2009	01/15/2020
72650R-AW-2	PLAINS ALL AMER PIPELINE	LS			2FE	3,169,808	100.0750	3,187,376	3,185,000	3,170,159		351			5.750	5.714	JJ	59,520		09/01/2009	01/15/2020
72925#-AC-1	PLUM CREEK 7.66% SER J SR NTS				2	2,821,864	106.9670	3,020,052	2,823,353	2,819,188		1,531			7.660	7.688	AO	54,067	144,179	11/12/2009	10/01/2011
72925#-AJ-6	PLUM CREEK TIMBER L.P. 6.18% SER O SR NT				2	14,116,766	104.6470	14,772,720	14,116,766	14,091,376		7,328			6.180	6.180	JJ	387,741	872,416	12/16/2002	01/21/2013
72925P-AB-1	PLUM CREEK TIMBERLANDS				2FE	9,973,100	102.3980	10,239,830	10,000,000	9,982,356		2,449			5.875	5.911	MN	75,069	587,500	11/08/2005	11/15/2015
693476-AT-0	PNC FUNDING CORP				1FE	7,841,440	102.8360	8,226,912	8,000,000	7,896,796		14,525			5.250	5.510	MN	53,667	420,000	11/07/2005	11/15/2015
693476-AZ-6	PNC FUNDING CORP			3	1FE	4,500,000	97.7180	4,397,297	4,500,000	4,500,000					0.421	5.309	JAJO	3,312	75,982	01/25/2007	01/31/2012
69347U-AC-4	PNC FUNDING CORP				1FE	1,499,415	103.9610	1,559,414	1,500,000	1,499,877		123			5.125	5.134	JD	3,630	76,875	12/07/2005	12/14/2010
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA				3	5,000,000	89.4750	4,473,774	5,000,000	5,000,000					7.230	7.233	JD	9,038	361,500	09/16/1997	12/22/2017
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	9,992,600	110.4740	11,047,410	10,000,000	9,992,992		392			6.100	6.108	AO	128,778	303,306	04/13/2009	04/15/2019
737662-BP-0	POTOMAC EDISON CO				2FE	4,255,533	104.8090	4,197,580	4,005,000	4,253,721		(1,812)			5.350	3.936	MN	27,379		12/17/2009	11/15/2014
739227-AA-4	POWER CONTRACT				2FE	2,758,530	100.1960	2,674,886	2,669,654	2,669,654		(12,858)			6.256	5.555	FA	69,589	53,021	08/24/2004	02/01/2010
73932L-AA-1	POWER RECEIVABLES FINANC				2FE	4,401,118	101.9490	4,488,215	4,402,412	4,402,097		152			6.290	6.344	JAJO	69,228	256,309	09/30/2003	01/01/2012
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD				2	2,587,918	101.1270	2,691,499	2,661,517	2,594,939		361			5.200	5.008	MON	384	22,937	09/10/2008	12/31/2022
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	6,957,860	107.1740	7,502,194	7,000,000	6,958,160		300			6.250	6.286	MN	55,903	211,458	05/19/2009	05/15/2039
69351U-AF-0	PPL ELECTRIC UTILITIES CORP SR SEC NTS S				1	12,000,000	102.0310	12,243,720	12,000,000	12,000,000					4.950	4.950	JD	26,400	594,000	07/07/2005	12/20/2015
69351U-AG-8	PPL ELECTRIC UTILITIES CORP SR SEC NTS S				1	8,000,000	93.1820	7,454,526	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	07/07/2005	12/20/2020
69352J-AF-4	PPL ENERGY SUPPLY LLC				2FE	8,969,220	104.7920	9,431,298	9,000,000	9,351,571		(71,517)			5.400	5.445	FA	183,600	270,000	08/16/2004	08/15/2014
69352J-AF-4	PPL ENERGY SUPPLY LLC	0			2FE	2,989,740	104.7920	3,143,766	3,000,000	2,994,569		1,876			5.400	5.445	FA	61,200		08/16/2004	08/15/2014
69352J-AH-0	PPL ENERGY SUPPLY LLC				2FE	2,696,247	104.8350	2,830,545	2,700,000	2,697,351		330			6.200	6.219	MN	21,390	167,400	05/15/2006	05/15/2016
69352J-AH-0	PPL ENERGY SUPPLY LLC	LS			2FE	299,583	104.8350	314,505	300,000	299,706		37			6.200	6.219	MN	2,377	18,600	05/15/2006	05/15/2016
69352J-AK-3	PPL ENERGY SUPPLY LLC				2FE	2,075,808	89.7090	1,883,881	2,100,000	2,076,770		335			6.000	6.085	JD	5,600	126,000	12/11/2006	12/15/2036
50204#-AA-3	PPL ENERGY SUPPLY/LMB FUND. SER A SR SEC				2	11,907,170	113.9750	13,571,177	11,907,170	11,907,170					8.050	8.088	JD	2,663	958,527	12/27/2001	12/21/2013
50204#-AB-1	PPL ENERGY SUPPLY/LMB FUND. SER B SR SEC				2	8,092,830	114.8930	9,298,130	8,092,830	8,092,830					8.300	8.423	JD	1,866	671,705	12/27/2001	12/21/2013
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS			23	3	20,000,000	107.4850	21,496,910	20,000,000	19,980,611		611			8.900	9.425	MJSD	4,944	1,807,564	12/03/2007	06/12/2018
74005P-AJ-3	PRAXAIR INC				1FE	29,170,750	109.8860	28,570,282	26,000,000	26,967,518		(268,031)			6.375	4.614	AO	414,375	988,125	04/26/2004	04/01/2012
74005P-AL-8	PRAXAIR INC				1FE	13,942,618	104.2290	15,634,350	15,000,000	14,532,636		115,234			3.950	7.440	JD	49,375	592,500	06/01/2004	06/01/2013
74005P-AN-4	PRAXAIR INC				1FE	1,497,255	106.1290	1,591,937	1,500,000	1,497,972		240			5.375	5.399	MN	13,438	80,625	10/30/2006	11/01/2016
74005P-AU-8	PRAXAIR INC				1FE	14,925,900	100.3050	15,045,825	15,000,000	14,928,172		2,272			4.500	4.565	FA	258,750		08/10/2009	08/15/2019
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)			2	5*	1,671,829	100.0000	1,671,829	1,671,829	1,671,829					6.251	15.244	MJSD	63,132		05/05/2005	06/30/2012
741531-EZ-6	PRICOA GLOBAL FUNDING 1				1FE	9,992,200	104.3580	10,435,790	10,000,000	9,995,384		1,491			5.400	5.418	AO	109,500	540,000	10/15/2007	10/18/2012
74153W-BK-4	PRICOA GLOBAL FUNDING 1				1FE	5,989,260	103.4230	6,205,368	6,000,000	5,993,775		1,468			5.300	5.331	MS	83,033	318,000	09/21/2006	09/27/2013
74153W-AS-8	PRICOA GLOBAL FUNDING I				1FE	14,972,400	103.5430	15,531,450	15,000,000	14,989,185		554			4.625	4.656	JD	11,563	346,875	06/16/2005	06/25/2012
69351H-AA-0	PRIME PROPERTY FUNDING				2FE	17,944,560	74.5990	13,427,730	18,000,000	18,206,513		(32,920)			5.125	5.165	JD	76,875	922,500	05/31/2005	06/01/2015
741933-AE-5	PRIME PROPERTY FUNDING				2FE	5,047,015	95.1250	4,618,299	4,855,000	4,906,496		(33,371)			5.600	4.836	JD	12,084	271,880	05/31/2005	06/15/2011
7425A0-A5-9	PRINCIPAL LIFE GLOBAL	0			1FE	10,374,200	101.8010	10,180,060	10,000,000	10,166,080		(49,770)			5.250	4.657	JJ	242,083	525,000	06/16/2005	01/15/2013
7425A0-BB-5	PRINCIPAL LIFE GLOBAL				1FE	5,953,368	102.0310	6,086,161	5,965,000	5,963,164		328			4.400	4.441	AO	65,615		07/06/2005	10/01/2010
74254P-YE-6	PRINCIPAL LIFE INC FDG				1FE	4,990,900	105.5900	5,279,485	5,000,000	4,993,708		1,694			5.300	5.342	AO	49,319	265,000	04/17/2008	04/24/2013
74254P-AK-8	PRINCIPAL LIFE INC FNDG				1FE	4,991,500	101.7410	5,087,030	5,000,000	4,995,825		850			5.100	5.122	AO	53,833	255,000	04/13/2004	04/15/2014
74254P-AK-8	PRINCIPAL LIFE INC FNDG	0			1FE	14,974,500	101.7410	15,261,090	15,000,000	14,987,475		2,551			5.100	5.122	AO	161,500	765,000	04/13/2004	04/15/2014
74254P-JR-4	PRINCIPAL LIFE INC FNDG				1FE	15,992,160	103.3050	16,528,832	16,000,000	15,998,489		1,653			5.200	5.211	MN	106,311	832,000	11/03/2005	11/15/2010
74252N-AB-5	PRINCIPAL MUTUAL			1	1FE	1,024,474	85.8130	858,132	1,000,000	1,020,766		(785)			8.000	7.797	MS	26,667	80,000	06/01/2004	03/01/2044
742651-DJ-8	PRIVATE EXPORT FUNDING				1	24,829,750	95.2810	23,820,313	25,000,000	24,830,857		1,107			4.300	4.400	JD	110,486		11/17/2009	12/15/2021
742718-DA-4	PROCTER & GAMBLE CO				1FE	5,961,919	108.7990	5,929,540	5,450,000	5,946,601		(15,317)			4.950	2.832	FA	101,915		11/03/2009	08/15/2014
742718-DB-2	PROCTER & GAMBLE CO				1FE	20,404,200	106.3950	21,279,000	20,000,000	20,371,619		(6,835)			5.800	5.659	FA	438,222	1,160,000	08/17/2004	08/15/2034
742718-DL-0	PROCTER & GAMBLE CO				1FE	5,456,220	106.4780	5,409,062	5,080,000	5,439,918		(16,302)			4.600	2.735	JJ	107,752		10/16/2009	01/15/2014
742718-DM-8	PROCTER & GAMBLE CO				1FE	3,535,090	102.3010	3,631,700	3,550,000	3,537,128		2,038			3.500	3.594	FA	46,939	65,231	02/03/2009	02/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
742718-DM-8	PROCTER & GAMBLE CO	M			1FE	10,953,800	102.3010	11,253,154	11,000,000	10,960,114		1,306			3.500	3.594	FA	145,444	18,375	02/03/2009	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO				1FE	7,985,920	102.3690	8,189,480	8,000,000	7,986,937		1,017			4.700	4.737	FA	142,044	197,400	02/03/2009	02/15/2019
743263-AD-7	PROGRESS ENERGY				2FE	1,611,536	105.8420	1,587,636	1,500,000	1,532,102		(26,066)			7.100	5.182	MS	35,500	106,500	06/11/2008	03/01/2011
743263-AJ-4	PROGRESS ENERGY INC				2FE	10,194,400	108.5490	10,854,910	10,000,000	10,056,369		(22,144)			6.850	5.566	AO	144,611	685,000	05/22/2002	04/15/2012
743263-AP-0	PROGRESS ENERGY INC				2FE	4,995,700	98.0730	4,903,655	5,000,000	4,995,706		6			6.000	6.020	JD	35,000		11/16/2009	12/01/2039
743263-AQ-8	PROGRESS ENERGY INC				2FE	9,980,900	97.1800	9,718,040	10,000,000	9,981,074		174			4.875	4.920	JD	56,875		11/16/2009	12/01/2019
743862-AA-2	PROVIDENT COMPANIES INC				2FE	2,656,375	82.6000	2,209,561	2,675,000	2,657,894		379			7.250	7.320	MS	57,104	193,938	03/24/2005	03/15/2028
744320-AG-0	PRUDENTIAL FINANCIAL INC				2FE	9,983,500	99.4070	9,940,690	10,000,000	9,990,055		1,563			4.750	4.771	JD	23,750	475,000	06/08/2005	06/13/2015
744320-AQ-8	PRUDENTIAL FINANCIAL INC				2FE	2,486,825	90.3530	2,258,813	2,500,000	2,487,381		193			5.700	5.737	JD	6,729	142,500	12/11/2006	12/14/2036
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC			1	1	4,627,204	100.0000	5,286,360	5,286,360	4,879,905		29,889			9.250	10.879	JAJO	96,439	467,515	09/07/1989	07/20/2016
69362B-AM-4	PSEG POWER				2FE	19,643,976	109.2450	18,948,632	17,345,000	18,193,085		(45,050)			6.950	4.782	JD	100,456	602,739	02/02/2005	06/01/2012
69362B-AN-2	PSEG POWER				2FE	3,386,915	106.2300	3,718,064	3,500,000	3,419,726		11,020			5.500	5.965	JD	16,042	192,500	10/25/2006	12/01/2015
693627-AY-7	PSI ENERGY INC				2FE	9,994,700	101.0140	10,101,440	10,000,000	9,994,999		78			6.120	6.124	AO	129,200	612,000	10/18/2005	10/15/2035
693627-AZ-4	PSI ENERGY INC				2FE	2,987,562	107.4650	3,223,959	3,000,000	2,989,487		1,293			6.050	6.056	JD	8,067	181,500	06/27/2008	06/15/2016
693627-AZ-4	PSI ENERGY INC	LS			2FE	1,499,310	107.4650	1,611,980	1,500,000	1,499,510		60			6.050	6.056	JD	4,033	90,750	06/06/2006	06/15/2016
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20				3FE	995,000	121.8750	1,218,750	1,000,000	996,091		780			3.125	3.217	FA	13,021	30,990	07/30/2008	08/01/2014
74451P-AA-1	PUB SERV NC INC				1FE	11,664,765	104.6500	10,988,261	10,500,000	10,743,126		(28,624)			6.625	4.484	FA	262,792		02/23/2005	02/15/2011
744560-AU-0	PUB SVC ELEC & GAS				1FE	2,990,370	96.8740	2,906,229	3,000,000	2,990,384		14			5.375	5.374	MN	16,573		11/18/2009	11/01/2039
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	995,980	112.1150	1,121,148	1,000,000	996,044		47			6.500	6.515	FA	27,083	62,833	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	1,497,795	108.4680	1,627,013	1,500,000	1,498,031		173			5.800	5.795	FA	36,250	84,100	08/06/2008	08/01/2018
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	3,978,400	104.0210	4,160,832	4,000,000	3,979,367		967			5.125	5.190	JD	17,083	100,792	05/28/2009	06/01/2019
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	130.5170	6,525,845	5,000,000	5,132,397		(6,498)			9.250	9.155	JD	38,542	462,500	10/24/1991	06/01/2021
745332-BZ-8	PUGET SOUND ENERGY INC				2FE	5,160,000	110.5970	5,529,855	5,000,000	5,146,867		(13,133)			6.750	6.147	JJ	155,625	161,250	04/28/2009	01/15/2016
745332-CA-2	PUGET SOUND ENERGY INC				2FE	12,000,000	96.7590	11,611,044	12,000,000	12,000,000					5.757	5.757	AO	211,090		09/08/2009	10/01/2039
93936#-AB-6	PUGET SOUND ENERGY INC. 1ST MTG BND			1	2	20,000,000	115.0000	23,000,000	20,000,000	19,749,374		12,922			9.570	9.571	MS	638,000	1,914,000	07/18/1989	09/01/2020
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2	24,670,823	103.3620	25,500,256	24,670,823	24,670,823					6.240	6.241	JD	4,276	1,539,459	05/16/2005	12/30/2019
74731@-BH-1	QUAD/GRAPHICS SR SECD NTS DUE 2013			2	2	4,629,800	105.7800	4,812,977	4,550,000	4,584,116		(6,836)			7.030	6.664	JD	17,770	319,865	01/24/2003	12/11/2013
74834L-AE-0	QUEST DIAGNOSTIC INC				2FE	4,949,523	108.5100	4,499,914	4,147,000	4,334,203		(115,749)			7.500	4.416	JJ	146,009	311,025	03/05/2004	07/12/2011
74834L-AM-2	QUEST DIAGNOSTIC INC				2FE	9,978,600	109.7340	10,973,430	10,000,000	9,982,785		1,738			6.400	6.451	JJ	320,000	640,000	06/19/2007	07/01/2017
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	11,818,920	97.7100	11,725,188	12,000,000	11,820,590		1,670			4.750	5.065	JJ	69,667		11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC				2FE	2,916,840	97.0470	2,911,422	3,000,000	2,916,962		122			5.750	6.033	JJ	21,083		11/12/2009	01/30/2040
74835W-AC-9	QUESTAR GAS COMPANY				2FE	17,000,000	94.9720	16,145,189	17,000,000	17,000,000					5.310	5.310	AO	225,675	902,700	03/20/2003	03/15/2018
74836J-AA-1	QUESTAR MARKET				2FE	25,000,000	101.7270	25,431,675	25,000,000	25,000,000					7.500	7.500	MS	625,000	1,500,000	03/01/2001	03/01/2011
74836J-AF-0	QUESTAR MARKET RESOURCES				2FE	14,973,300	104.2300	15,634,575	15,000,000	14,973,894		594			6.800	6.826	MS	342,833		08/24/2009	03/01/2020
74835N-AJ-4	QUESTAR PIPELINE 7.09% SER B SR NTS				2FE	15,000,000	106.8180	16,022,760	15,000,000	15,122,098		(80,974)			7.090	7.090	JD	88,625	886,250	05/23/2001	06/01/2011
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS				2	1,301,228	103.0010	1,324,293	1,285,714	1,285,714		(4,007)			9.960	9.672	MN	11,027	64,029	10/01/2004	05/30/2010
749121-BR-9	QWEST COMMUNICATIONS INT			1	3FE	4,342,188	100.3750	4,391,406	4,375,000	4,342,684		496			7.500	7.712	FA	123,958		12/01/2009	02/15/2014
749121-BR-9	QWEST COMMUNICATIONS INT	LS		1	3FE	620,313	100.3750	627,344	625,000	620,383		71			7.500	7.712	FA	17,708		12/01/2009	02/15/2014
74913G-AK-1	QWEST CORPORATION				2FE	1,027,500	103.5000	1,035,000	1,000,000	1,027,236		(264)			7.625	7.015	JD	3,389	38,125	12/03/2009	06/15/2015
74913G-AK-1	QWEST CORPORATION	LS			2FE	1,027,500	103.5000	1,035,000	1,000,000	1,027,236		(264)			7.625	7.015	JD	3,389	38,125	12/03/2009	06/15/2015
898613-AA-2	QWEST/TUCKAHOE CTL				3FE	13,964,244	104.4900	13,922,171	13,323,897	13,804,159		(1,968)			9.310	9.121	MON	41,348	209,659	02/06/2002	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E				2FE	5,479,841	117.3180	6,428,840	5,479,841	5,624,617		(12,915)			9.810	9.813	JD	35,838	537,525	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E				2FE	8,603,890	117.3180	9,935,482	8,468,847	8,659,434		(16,967)			9.810	9.723	JD	55,386	830,721	02/15/1991	12/07/2022
76126C-MD-1	RACERS TRUST 2002-3B-S				2FE	7,981,000	46.0000	11,500,000	25,000,000	12,645,200		782,426			0.000	6.490	JD			10/01/2002	12/01/2029
751028-AD-3	RALCORP HOLDINGS CORP				2FE	10,967,220	97.5240	10,727,673	11,000,000	10,967,356		136			6.625	6.649	FA	277,330		08/11/2009	08/15/2039
751028-A@-0	RALCORP HOLDINGS, SER B, DUE 2010				2	2,989,206	101.3040	3,039,105	3,000,000	2,992,736		3,531			4.240	4.498	JD	3,180	127,200	06/27/2008	12/22/2010
751028-A#-8	RALCORP HOLDINGS, SER C, DUE 2013				2	6,930,695	100.7470	7,052,262	7,000,000	7,247,334		(57,321)			5.430	5.645	JD	9,503	380,100	06/27/2008	12/22/2013
75281A-AF-6	RANGE RESOURCES CORP			1	3FE	980,000	99.2500	992,500	1,000,000	980,237		237			6.375	6.832	MS	18,771		12/01/2009	03/15/2015
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
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS			2	4FE		93.4570								0.000	0.000	MJSD	1,947		12/17/2007	01/30/2014
754730-AB-5	RAYMOND JAMES FINANCIAL				2FE	4,999,150	108.1850	5,409,275	5,000,000	4,999,170		20			8.600	8.585	FA	156,472		08/13/2009	08/15/2019
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.750000% 10/15				2FE	3,143,560	106.2500	3,187,500	3,000,000	3,085,253		(29,077)			3.750	2.685	AO	23,750	112,500	01/04/2008	10/15/2012
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15				2FE	4,088,420	106.2500	4,250,000	4,000,000	4,054,276		(18,321)			3.750	3.018	AO	31,667	150,000	03/12/2008	10/15/2012
88708*-AC-4	RAYONIER/TIMBER NOTE HOLDINGS LLC				2	11,431,800	110.2620	11,026,211	10,000,000	10,454,980		(205,081)			9.050	6.575	JJ	442,444	905,000	06/24/2004	12/31/2011
755111-AJ-0	RAYTHEON CO				1FE	17,993,105	114.4560	19,457,588	17,000,000	17,796,810		(50,810)			6.750	6.353	MS	337,875	742,500	06/27/2008	03/15/2018
755111-AU-5	RAYTHEON CO				1FE	7,765,125	113.6640	8,524,815	7,500,000	7,707,039		(2,369)			6.400	5.996	JD	21,333	240,000	04/19/2006	12/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
755111-BN-0	RAYTHEON CO				1FE	3,125,286	108.1670	3,245,019	3,000,000	3,055,203		(15,365)			5.375	4.756	AO	40,313	161,250	01/01/2005	04/01/2013
755111-BR-1	RAYTHEON COMPANY				1FE	11,970,600	98.4950	11,819,388	12,000,000	11,970,865		265			4.400	4.295	FA	61,600		11/12/2009	02/15/2020
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB				1	1,137,004	112.7140	1,234,650	1,095,382	1,128,331		(11,173)			10.360	8.390	MS	28,686	113,482	09/10/2008	09/30/2012
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER				1	2,569,960	106.9020	2,747,340	2,569,960	2,569,960					9.050	9.049	MS	58,791	232,581	09/20/1999	09/30/2011
756109-AF-1	REALTY INCOME CORP			1	2FE	14,926,200	96.4640	14,469,645	15,000,000	14,957,806		5,929			5.500	6.029	MN	105,417	825,000	11/19/2003	11/15/2015
756109-AH-7	REALTY INCOME CORP				2FE	14,996,100	91.1740	13,676,055	15,000,000	14,997,222		284			5.375	5.378	MS	237,396	806,250	09/08/2005	09/15/2017
758202-AE-5	REED ELSEVIER CAPITAL		R	3	2FE	20,000,000	99.8890	19,977,820	20,000,000	20,000,000					0.584	3.766	MJSD	5,512	281,856	06/07/2005	06/15/2010
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN			2	4FE		99.5560					207,403			0.000	0.000	MJSD			09/28/2007	10/27/2013
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B			3	2	39,195,280	86.4970	34,598,984	40,000,000	39,301,271		79,279			0.967	6.104	FMAN	41,884	224,609	09/10/2008	08/23/2017
75884R-AL-7	REGENCY CENTERS LP				2FE	9,974,700	94.4210	9,442,150	10,000,000	9,988,324		3,193			4.950	4.982	AO	104,500	495,000	03/29/2004	04/15/2014
75884R-AP-8	REGENCY CENTERS LP				2FE	10,016,700	95.7460	9,574,630	10,000,000	10,010,347		(1,559)			5.250	5.228	FA	218,750	525,000	07/18/2005	08/01/2015
7591EA-AB-9	REGIONS BANK				1FE	10,321,700	103.7690	10,376,880	10,000,000	10,227,804		(93,896)			3.250	2.043	JD	19,861	323,194	03/04/2009	12/09/2011
7591EL-AA-7	REGIONS FINANCING TR II			1	3FE	8,451,833	65.2320	9,784,860	15,000,000	8,466,684		9,719			6.625	6.657	MN	126,979	993,750	04/24/2007	05/15/2047
760759-AF-7	REPUBLIC SERVICES INC				2FE	4,050,000	94.9970	3,847,387	4,050,000	4,050,000					6.086	6.086	MS	72,576	246,483	03/21/2005	03/15/2035
760761-AA-4	REPUBLIC SERVICES INC				2FE	9,928,500	101.5450	10,154,520	10,000,000	9,930,200		1,700			5.500	5.608	MS	172,639		08/31/2009	09/15/2019
771196-AN-2	ROCHE HLDGS INC		R		1FE	12,632,690	105.0320	13,339,026	12,700,000	12,650,738		8,526			4.500	4.718	MS	190,500	109,275	02/18/2009	03/01/2012
771196-AN-2	ROCHE HLDGS INC	LS	R		1FE	298,410	105.0320	315,095	300,000	298,836		426			4.500	4.718	MS	4,500	6,975	02/18/2009	03/01/2012
771196-AQ-5	ROCHE HLDGS INC		R		1FE	26,575,168	106.9840	27,548,303	25,750,000	26,562,802		(12,365)			5.000	4.207	MS	429,167	387,500	11/05/2009	03/01/2014
771196-AS-1	ROCHE HLDGS INC		R		1FE	3,895,185	109.8850	3,845,979	3,500,000	3,885,393		(5,353)			6.000	4.519	MS	70,000		09/14/2009	03/01/2019
771196-AS-1	ROCHE HLDGS INC	0	R		1FE	1,669,365	109.8850	1,648,277	1,500,000	1,665,168		(4,197)			6.000	4.519	MS	30,000		09/14/2009	03/01/2019
77340R-AB-3	ROCKIES EXPRESS PIPELINE				2FE	4,756,980	109.2590	4,916,637	4,500,000	4,754,581		(2,468)			6.250	4.555	JJ	129,688	98,438	12/17/2009	07/15/2013
773903-AE-9	ROCKWELL AUTOMATION				1FE	4,969,200	103.4970	5,174,855	5,000,000	4,969,982		389			6.250	6.293	JD	26,042	312,500	11/28/2007	12/01/2037
774341-AA-9	ROCKWELL COLLINS				1FE	13,002,468	104.2900	13,557,739	13,000,000	13,001,097		(359)			4.750	4.747	JD	51,458	380,024	11/17/2003	12/01/2013
774341-AB-7	ROCKWELL COLLINS INC				1FE	12,931,230	103.4840	13,452,894	13,000,000	12,934,614		3,384			5.250	5.120	JJ	314,708	130,813	05/01/2009	07/15/2019
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04			2	3FE	5,578,218	99.5820	5,579,687	5,603,119	5,579,687		4,724			4.500	5.206	MJSD	44,125	92,753	12/28/2004	07/30/2012
776696-AB-2	ROPER INDUSTRIES INC				2FE	18,286,284	108.9070	19,603,206	18,000,000	18,284,312		(2,407)			6.625	6.193	FA	450,500	682,743	12/17/2009	08/15/2013
776696-AC-0	ROPER INDUSTRIES INC				2FE	11,997,360	104.1060	12,492,768	12,000,000	11,997,424		64			6.250	6.251	MS	247,917		08/26/2009	09/01/2019
77775*-BQ-3	ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14				2	15,000,000	97.9600	15,079,650	15,000,000	15,000,000					6.460	6.460	AO	196,492	969,000	09/17/2007	10/18/2014
779382-AK-6	ROWAN COMPANIES INC				2FE	4,967,050	111.2590	5,562,955	5,000,000	4,968,031		981			7.875	8.003	FA	175,000		07/15/2009	08/01/2019
779382-AM-2	ROWAN COMPANIES INC				1Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					3.158	3.158	JJ	81,143		11/16/2009	07/15/2021
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM			2	2FE	2,131,334	99.4660	2,135,023	2,146,496	2,135,023		2,961			2.501	6.610	MJSD	149	100,916	09/30/2008	04/16/2013
74966*-AC-1	RPC INC 5.63% SR NT			3	2	4,083,867	104.7950	4,191,789	4,000,000	4,015,726		(9,570)			7.630	5.305	MN	38,998	255,867	01/01/2005	11/15/2012
749866-AF-8	RREEF AMERICA REIT II 5.03% SR NTS				1	10,000,000	100.1890	10,018,934	10,000,000	10,000,000					5.030	5.030	FA	185,831		11/17/2009	08/18/2012
749866-AD-3	RREEF AMERICA REIT II SER. A SR NTS				1	14,541,601	93.6360	14,045,396	15,000,000	14,881,780		(34,396)			5.060	5.060	JD	37,950	632,500	09/10/2008	06/13/2015
749866-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS				1	10,000,000	96.5110	9,651,093	10,000,000	10,073,964		(13,919)			5.290	5.290	AO	111,678	52,900	11/17/2009	10/15/2014
749866-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	0			1	5,000,000	96.5110	4,825,547	5,000,000	5,369,821		(69,595)			5.290	5.290	AO	55,839	264,500	08/10/2004	10/15/2014
651229-AB-2	RUBBERMAID INC.				2FE	19,974,000	107.2100	21,442,080	20,000,000	19,992,704		2,974			6.750	6.768	MS	397,500	1,350,000	03/11/2002	03/15/2012
78355H-JH-3	RYDER SYSTEM INC				2FE	5,187,995	103.0640	5,153,190	5,000,000	5,185,163		(2,832)			5.000	3.415	JD	11,111		12/17/2009	06/15/2012
78355H-JJ-9	RYDER SYSTEM INC				2FE	11,288,175	103.4350	11,260,979	10,887,000	11,277,024		(11,151)			5.950	3.186	MN	106,163		12/17/2009	05/02/2011
47922*-AM-8	S.C. JOHNSON & SON 6.74% SR NTS, DUE 201				1	12,000,000	109.5630	13,147,589	12,000,000	12,000,000					6.740	6.740	JD	60,660	808,800	11/16/2001	12/04/2013
990890-9A-5	SABRE INC. TERM LOAN			2	4FE	9,633,499	100.0000	9,633,499	9,633,499	9,633,499					2.488	2.591	MJSD	15,101	337,063	12/05/2008	09/30/2014
786514-BC-2	SAFEWAY INC				2FE	2,079,808	105.6940	2,113,882	2,000,000	2,019,619		(15,858)			6.500	5.617	MS	43,333	130,000	01/01/2006	03/01/2011
786514-BF-5	SAFEWAY INC				2FE	17,978,220	108.0040	19,440,792	18,000,000	17,993,040		2,392			5.800	5.816	FA	394,400	1,044,000	08/07/2002	08/15/2012
786514-BL-2	SAFEWAY INC				2FE	5,066,400	102.6340	5,131,680	5,000,000	5,008,465		(1,810)			4.950	4.671	FA	92,813		02/24/2005	08/16/2010
786514-BM-0	SAFEWAY INC				2FE	8,784,630	107.8250	9,704,295	9,000,000	8,872,455		23,320			5.625	5.979	FA	191,250	506,250	11/15/2005	08/15/2014
786514-BP-3	SAFEWAY INC				2FE	3,497,970	109.4460	3,830,614	3,500,000	3,498,344		164			6.350	6.353	FA	83,961	222,250	08/13/2007	08/15/2017
786514-BR-9	SAFEWAY INC				2FE	5,950,500	99.1670	5,950,020	6,000,000	5,952,037		1,537			5.000	5.120	FA	120,000		07/31/2009	08/15/2019
79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C			1	2	39,527,010	97.9760	39,190,344	40,000,000	39,690,109		17,351			0.682	3.617	MON	6,061	275,423	09/10/2008	05/24/2012
79603#-AM-3	SAMSON INV CO FLOAT RATE, SER 2005-D			1	2	10,000,000	94.4130	9,441,263	10,000,000	10,000,000					0.732	3.669	MON	1,626	86,051	04/06/2005	05/24/2015
797224-AA-0	SAN CLEMENTE LEASING LLC				1Z	19,706,044	98.0800	19,327,688	19,706,044	19,706,044					3.585	3.585	FMAN	66,721	43,173	10/27/2009	08/27/2021
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)				2	22,762,500	114.2060	25,996,138	22,762,500	22,741,035		1,031			8.770	8.901	JAJO	421,435	1,987,587	05/24/2002	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING				2	4,552,500	102.6130	4,671,436	4,552,500	4,552,500					7.100	7.209	JAJO	68,237	321,821	05/22/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E				1FE	3,733,238	105.4510	3,954,416	3,750,000	3,734,972		524			6.000	6.039	JD	18,750	225,000	06/05/2006	06/01/2026
798237-G@-6	SAN JOSE WTR CO SERIES A NOTES				1	15,000,000	110.0000	16,500,000	15,000,000	14,836,281		7,023			8.580	8.584	JJ	643,500	1,287,000	05/20/1992	07/01/2022
799183-AA-6	SAN PASQUAL CASINO			1	4FE	1,362,600	93.5000	1,346,400	1,440,000	1,363,881		1,281			8.000	9.730	MS	33,920		12/01/2009	09/15/2013
80007P-AK-5	SANDRIDGE ENERGY INC			1	4FE	4,968,490	100.0000	5,000,000	5,000,000	4,968,560		70			8.750	9.596	JJ	18,229		12/16/2009	01/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
803111-AK-9	SARA LEE CORP				2FE	15,623,001	106.6900	15,523,322	14,550,000	15,524,017		(87,727)			6.250	2.226	MS	267,760		10/23/2009	09/15/2011
803111-AM-5	SARA LEE CORP				2FE	6,679,450	96.2490	6,737,430	7,000,000	6,683,427		3,977			6.125	6.560	MN	71,458	214,375	09/11/2009	11/01/2032
78387G-AP-8	SBC COMMUNICATIONS				1FE	7,589,920	107.5660	8,605,280	8,000,000	7,714,408		51,164			5.100	5.980	MS	120,133	408,000	06/12/2007	09/15/2014
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE			2	6	453,702	0.0000		500,000			(126,333)			5.751	10.494	MJSD			03/28/2008	03/08/2015
805901-AP-0	SCANA CORP				2FE	17,325,644	105.8760	17,681,342	16,700,000	16,970,048		(39,168)			6.875	6.582	MN	146,705	718,438	06/27/2008	05/15/2011
806605-AE-1	SCHERING-PLOUGH			3	1FE	46,156,451	109.9060	49,457,565	45,000,000	45,873,643		(170,642)			5.550	5.148	JD	208,125	2,220,000	01/13/2005	12/01/2013
806605-AE-1	SCHERING-PLOUGH	D		3	1FE	4,981,550	109.9060	5,495,285	5,000,000	5,293,871		(68,159)			5.550	5.348	JD	23,125	277,500	11/21/2003	12/01/2013
806605-AJ-0	SCHERING-PLOUGH				1FE	1,492,665	111.0750	1,666,118	1,500,000	1,493,982		597			6.000	6.062	MS	26,500	90,000	09/12/2007	09/15/2017
80689#-AU-0	SCHNEIDER NATIONAL LEASING, SER B SR GTD				2	11,000,000	100.8270	11,090,970	11,000,000	11,000,000					4.760	4.760	JD	21,817	523,600	11/17/2003	12/16/2010
80803@-AA-7	SCHOTT CORP. SENIOR NOTES				2	22,000,000	108.4210	23,852,558	22,000,000	22,000,000					6.980	6.980	MS	430,821	1,396,000	02/27/2002	03/20/2012
80821#-AB-1	SCHURZ COMMUNICATIONS, INC. FRN 10/02/13			3	2	22,000,000	93.3150	20,529,408	22,000,000	22,000,000					1.001	5.481	MJSD	612	419,415	09/18/2006	10/10/2013
811904-AK-7	SEACOR HOLDINGS INC				2FE	9,932,900	101.2340	10,123,430	10,000,000	9,934,143		998			7.375	7.491	AO	198,715		09/21/2009	10/01/2019
816752-AA-7	SEMINOLE HARD ROCK ENT			1	4FE	6,190,625	82.3750	5,086,656	6,175,000	6,171,612		(7,211)			2.754	8.615	MJSD	7,557	220,017	08/08/2007	03/15/2014
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B			2	2FE	1,400,000	84.8220	1,187,508	1,400,000	1,400,000					7.804	7.804	AO	27,314		11/17/2009	10/01/2020
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	D		2	2FE	10,000,000	84.8220	8,482,200	10,000,000	10,000,000					7.804	7.804	AO	195,100		11/17/2009	10/01/2020
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T			2	2FE	1,149,461	99.8650	1,149,867	1,151,417	1,149,867		330			1.751	5.541	MJSD	56	43,636	09/30/2008	03/05/2014
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T			2	2FE	3,152,538	99.8400	3,152,838	3,157,895	3,152,838		279			1.751	5.675	MJSD	154	119,567	09/30/2008	03/05/2014
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A			2	2FE	28,313,557	96.2030	27,239,879	28,315,000	28,314,055		52			5.798	5.800	AO	410,426	1,293,076	03/21/2007	10/01/2013
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2			2	2FE	4,142,277	99.8640	4,143,746	4,149,393	4,143,746		1,200			1.751	5.676	MJSD	202	157,697	09/30/2008	03/05/2014
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H				1	21,820,663	118.7040	25,901,952	21,820,663	21,820,663					12.125	12.125	JD	7,349	2,530,153	09/22/1999	06/30/2013
816851-AJ-8	SEMPRA ENERGY				2FE	4,268,745	106.1190	4,775,364	4,500,000	4,279,717		3,530			6.150	6.924	JD	12,300	153,750	05/28/2009	06/15/2018
816851-AN-9	SEMPRA ENERGY				2FE	1,496,670	108.4510	1,626,764	1,500,000	1,496,910		240			6.500	6.591	JD	8,125	53,083	05/12/2009	06/01/2016
816851-AP-4	SEMPRA ENERGY				2FE	4,957,950	98.7450	4,937,260	5,000,000	4,958,067		117			6.000	6.069	AO	69,167		10/05/2009	10/15/2039
81721M-AB-5	SENIOR HOUSING PROPS TR			1	3FE	3,171,670	98.2500	3,115,508	3,171,000	3,169,232		(445)			7.875	7.928	AO	52,718	249,716	04/25/2003	04/15/2015
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN			2	4FE	1,381,314	100.0000	1,381,314	1,381,314	1,381,314					2.031	2.203	MJSD	4,987	46,786	10/29/2008	04/27/2013
81725T-C@-7	SENSIENT TECHNOLOGIES CORP. 5 YR FIXED		0		2	25,000,000	144.8130	27,999,466	25,000,000	27,722,245				511,482	5.780	5.780	MN	146,882	1,615,056	06/02/2006	11/28/2011
817565-BT-0	SERVICE CORP INTL				4FE	3,500,000	89.0000	3,115,000	3,500,000	3,500,000					7.500	7.500	AO	65,625	262,500	03/28/2007	04/01/2027
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005				1	22,524,480	93.7800	21,123,457	22,524,480	22,524,480					5.060	5.060	JD	50,655	1,135,039	06/21/2005	06/15/2025
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	D			1	15,000,000	93.7800	14,067,000	15,000,000	15,000,000					5.060	5.060	JD	33,733	755,871	06/21/2005	06/15/2025
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		R		1	26,425,770	109.1410	28,801,073	26,388,748	26,420,726		(685)			5.830	5.724	JJ	764,958	804,156	09/10/2008	01/02/2020
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	10,617,100	105.9800	10,597,950	10,000,000	10,588,891		(28,209)			6.000	4.911	MN	76,667	300,000	08/18/2009	05/15/2016
826418-BE-4	SIERRA PACIFIC POWER CO				2FE	4,439,150	105.9650	5,298,260	5,000,000	4,442,734		3,584			6.750	7.733	JJ	168,750	168,750	05/15/2009	07/01/2037
826418-BH-7	SIERRA PACIFIC POWER CO				2FE	3,928,480	106.6520	4,266,076	4,000,000	3,939,139		10,659			5.450	5.916	MS	72,667	109,000	04/03/2009	09/01/2013
82671#-AA-0	SIGNUM EMERALD LLC	@		3	1FE	68,450,000	81.0850	60,813,600	75,000,000	68,668,676		218,676			0.000	0.000	NA			12/20/2006	06/30/2037
828807-BM-8	SIMON PROPERTY GROUP LP				1FE	7,497,525	98.7800	7,408,515	7,500,000	7,962,759		(74,910)			5.100	5.104	JD	17,000	382,500	06/01/2005	06/15/2015
828807-BP-1	SIMON PROPERTY GROUP LP				1FE	4,994,150	101.9750	5,098,760	5,000,000	4,996,160		531			5.750	5.765	JD	23,958	287,500	11/08/2005	12/01/2015
828807-BR-7	SIMON PROPERTY GROUP LP				1FE	8,457,160	103.8070	8,823,570	8,500,000	8,487,811		8,064			5.375	5.481	JD	38,073	416,563	11/08/2005	06/01/2011
78442F-ED-6	SLM CORP				2FE	8,976,768	99.9120	8,992,053	9,000,000	8,984,299		2,640			5.400	5.500	AO	89,100	189,000	12/17/2009	10/25/2011
832248-AH-1	SMITHFIELD FOODS INC				5FE	2,061,875	97.0000	1,940,000	2,000,000	2,035,879		(9,129)			7.750	7.140	MN	19,806	155,000	06/20/2007	05/15/2013
832248-AH-1	SMITHFIELD FOODS INC	LS			5FE	2,640,625	97.0000	2,425,000	2,500,000	2,574,220		(19,010)			7.750	6.748	MN	24,757	193,750	02/28/2006	05/15/2013
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10	D			1	25,000,000	96.8780	24,219,500	25,000,000	25,000,000					5.550	5.550	AO	346,875	1,387,500	04/19/2007	04/01/2022
995242-9H-9	SMURFIT STONE CONTAINER - CANADA CANADIA			2	6FE		82.0000					(844)			2.734	0.000	MJSD	840		04/30/2009	12/31/2009
995242-9D-8	SMURFIT STONE CONTAINER SYN. L/C (11/04)			2	6FE		90.3970								4.500	0.000	JAJO	3,931		11/12/2004	11/01/2010
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)			2	6FE		90.3810								0.000	0.000	JAJO	803		11/12/2004	11/01/2011
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)			2	6FE		90.4030								2.500	0.000	JAJO	1,513		07/02/2007	11/01/2011
995242-9G-1	SMURFIT STONE CONTAINER US REVOLVER			2	6FE		90.3620					(2,724)			2.753	0.000	MJSD	4,197		04/30/2009	12/31/2009
995242-9F-3	SMURFIT STONE CONTAINER-CANADA TLC-1			2	6FE		90.3970					(27)			2.485	0.000	JAJO	455		04/30/2009	11/01/2011
835495-AF-9	SONOCO PRODUCTS				2FE	16,946,700	107.2210	18,227,604	17,000,000	16,978,157		2,743			6.500	6.538	MN	141,194	828,750	10/31/2001	11/15/2013
835495-AH-5	SONOCO PRODUCTS				2FE	6,959,820	93.2790	6,529,544	7,000,000	6,975,050		3,119			5.625	5.692	JD	17,500	393,750	06/16/2004	06/15/2016
837004-CA-6	SOUTH CAROLINA ELEC&GAS				1FE	5,445,150	106.1780	5,308,875	5,000,000	5,444,159		(991)			6.250	5.602	JJ	156,250		11/06/2009	07/01/2036
837004-CB-4	SOUTH CAROLINA ELEC&GAS				1FE	3,096,240	104.9970	3,149,916	3,000,000	3,095,509		(731)			6.050	5.818	JJ	83,692	90,750	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS				1FE	4,960,700	95.4710	4,773,540	5,000,000	4,960,732		32			5.500	5.560	JD	16,806		12/02/2009	12/15/2039
841504-AA-1	SOUTHEAST SUPPLY HEADER				2FE	10,170,000	102.1050	10,210,510	10,000,000	10,168,727		(1,273)			4.850	4.443	FA	185,917		12/17/2009	08/15/2014
842400-EE-9	SOUTHERN CAL EDISON				1FE	1,384,294	100.1800	1,327,388	1,325,000	1,327,620		(65,044)			7.625	4.254	JJ	46,587	101,031	08/22/2008	01/15/2010
842400-EE-9	SOUTHERN CAL EDISON	LS			1FE	3,384,990	100.1800	3,245,838	3,240,000	3,246,407		(159,052)			7.625	4.254	JJ	113,918	247,050	08/22/2008	01/15/2010
842400-FA-6	SOUTHERN CAL EDISON				1FE	14,992,800	96.7430	14,511,405	15,000,000	14,993,298		121			5.350	5.353	JJ	370,042	802,500	06/20/2005	07/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
842400-FL-2	SOUTHERN CAL EDISON				1FE	6,742,332	106.5580	6,766,452	6,350,000	6,742,212		(119)			6.050	5.622	MS	113,118	36,762	12/11/2009	03/15/2039
842400-FL-2	SOUTHERN CAL EDISON	0			1FE	2,158,880	106.5580	2,131,166	2,000,000	2,158,788		(92)			6.050	5.500	MS	35,628		12/11/2009	03/15/2039
842634-AG-2	SOUTHERN CO CAP FUNDING			1	1FE	25,000,000	103.3460	25,836,475	25,000,000	25,000,000					5.750	5.750	MN	183,681	1,437,500	11/08/2005	11/15/2015
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A				3FE	25,109,859	105.5000	23,641,254	22,408,772	24,892,190		(55,754)			10.060	8.605	JD	1,133,423	1,127,161	03/23/2005	12/30/2028
843646-AC-4	SOUTHERN POWER CO				2FE	32,362,872	108.9020	34,848,672	32,000,000	32,190,500		(68,727)			6.250	6.166	JJ	922,222	2,000,000	06/27/2008	07/15/2012
843646-AG-5	SOUTHERN POWER CO			1	2FE	12,500,000	98.5240	12,315,500	12,500,000	12,500,000					6.375	6.375	MN	101,823	796,875	11/13/2006	11/15/2036
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS) 1ST MTG				2	6,500,000	115.0000	7,475,000	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	09/22/1989	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS) 1ST MTG				2	7,000,000	104.8460	7,339,215	7,000,000	6,971,606		789			7.990	7.990	MS	164,683	559,300	06/27/1996	09/15/2026
844730-AG-6	SOUTHTRUST CORP				1FE	25,372,750	104.7610	26,190,175	25,000,000	25,190,764		(38,553)			5.800	5.601	JD	64,444	1,450,000	06/29/2004	06/15/2014
844741-AR-9	SOUTHWEST AIR			2	2FE	4,644,861	100.2460	4,575,595	4,564,389	4,592,625		(9,221)			7.220	7.250	JJ	164,774	329,549	01/01/2006	07/01/2013
844741-AU-2	SOUTHWEST AIR				2FE	5,000,000	101.2110	5,060,565	5,000,000	5,060,565		(3,371)			8.000	8.002	JJ	198,889	400,000	09/04/1996	01/02/2021
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK				1	1,964,982	103.7020	2,080,344	2,006,085	2,003,331		3,182			10.010	10.261	FA	75,861	177,247	07/02/1990	02/15/2012
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK				1	2,008,843	103.7030	2,083,224	2,008,843	2,006,410		2,810			10.010	10.013	FA	75,966	177,494	07/02/1990	02/15/2012
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK				1	1,966,461	103.7020	2,081,907	2,007,593	2,004,837		3,184			10.010	10.257	FA	75,918	177,380	07/02/1990	02/15/2012
844895-AR-3	SOUTHWEST GAS CO				2FE	17,863,380	106.5240	19,174,284	18,000,000	17,984,677		13,654			8.375	8.489	FA	569,500	1,507,500	02/08/2001	02/15/2011
844895-AS-1	SOUTHWEST GAS CORP				2FE	2,988,720	108.8410	3,265,236	3,000,000	2,996,520		1,292			7.625	7.679	MN	29,229	228,750	05/01/2002	05/15/2012
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	3,487,260	102.8060	3,598,200	3,500,000	3,489,265		997			5.875	6.110	MS	68,542	205,625	11/29/2007	03/01/2018
845437-BE-1	SOUTHWESTERN ELECTR. PWR, DUE 2015				2FE	19,980,600	103.8560	20,771,280	20,000,000	19,989,928		1,607			5.375	5.386	AO	226,944	1,075,000	04/09/2003	04/15/2015
845467-AE-9	SOUTHWESTERN ENERGY CO				3FE	2,070,000	106.0000	2,120,000	2,000,000	2,069,522		(478)			7.500	6.929	FA	62,500		12/01/2009	02/01/2018
84533T-GN-0	SOUTHWN BELL CAP				1FE	4,986,162	102.7020	5,135,080	5,000,000	4,999,561		1,399			7.350	7.425	MS	122,500	367,500	09/22/1999	05/24/2010
84533T-GR-1	SOUTHWN BELL CAP				1FE	9,857,900	102.8040	10,280,420	10,000,000	9,987,762		17,332			7.230	7.425	MS	241,000	723,000	09/22/1999	06/02/2010
845905-AU-2	SOVEREIGN BANCORP		R		1FE	1,995,700	102.1030	2,042,054	2,000,000	1,999,367		915			4.800	4.849	MS	32,000	96,000	08/24/2005	09/01/2010
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES			3	2	10,000,000	92.6600	9,266,038	10,000,000	10,000,000					6.380	6.380	AO	115,194		03/29/2006	04/26/2016
84755T-AD-9	SPECTRA ENERGY CAPITAL				2FE	4,989,400	100.9150	5,045,760	5,000,000	4,989,657		257			5.650	5.683	MS	96,521		08/25/2009	03/01/2020
84755T-AB-3	SPECTRA ENERGY CORP				2FE	4,991,750	106.6490	5,332,430	5,000,000	4,993,684		207			5.900	5.965	MS	86,861		09/03/2008	09/15/2013
991020-9A-8	SPIRIT FINANCE CORP. TERM LOAN B			2	6FE	1,420,046	47.0680	2,353,396	5,000,000	1,420,046		(96,604)	3,483,350		3.281	5.936	MJSD		129,233	11/03/2008	08/01/2013
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB			2	2	18,254,702	105.0790	19,300,864	18,367,882	18,266,202		110,652			6.090	6.311	MJSD	3,107	1,164,059	09/10/2008	12/31/2021
852061-AA-8	SPRINT CORP				3FE	424,965	97.5000	487,500	500,000	413,689		2,988			9.250	7.000	AO	9,764	46,250	06/01/2004	04/15/2022
790849-AE-3	ST JUDE MEDICAL INC				1FE	1,848,095	101.0790	1,829,530	1,810,000	1,847,796		(299)			3.750	3.246	JJ	28,847		12/17/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL INC				1FE	6,911,100	100.7950	7,055,657	7,000,000	6,914,061		2,961			4.875	5.016	JJ	145,031		07/23/2009	07/15/2019
792860-AJ-7	ST PAUL TRAVELERS				1FE	8,002,260	109.6320	8,770,544	8,000,000	8,001,673		(213)			6.250	6.246	JD	15,278	500,000	07/14/2006	06/20/2016
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL			2	1	25,328,232	106.8000	26,763,410	25,059,333	25,291,337		(11,508)			5.730	5.453	MON	63,818	1,434,672	11/03/2006	04/15/2028
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS			2	6FE	943,487	15.9300	159,304	1,000,000	159,304		(40,696)			6.278	9.741	MJSD			11/07/2008	08/01/2012
855244-AC-3	STARBUCKS CORP				2FE	9,981,100	105.7660	10,576,580	10,000,000	9,984,575		1,537			6.250	6.257	FA	236,111	625,000	08/20/2007	08/15/2017
85744N-AA-9	STATE STREET BANK & TRST				1FE	4,989,150	101.6140	5,080,695	5,000,000	4,992,837		982			5.300	5.327	JJ	122,194	265,000	12/05/2005	01/15/2016
85748K-AA-1	STATE STREET CAPITAL TRU				1FE	28,591,768	101.3100	29,008,064	28,633,000	28,602,225		1,756			2.150	2.311	AO	104,312		03/03/2009	04/30/2012
85748K-AA-1	STATE STREET CAPITAL TRU	LS			1FE	11,350,632	101.3100	11,515,896	11,367,000	11,354,783		697			2.150	2.311	AO	41,411		03/03/2009	04/30/2012
857449-AB-8	STATE STREET CORP				1FE	23,882,865	100.7610	24,686,421	24,500,000	24,066,521		38,482			5.250	5.508	AO	271,542	761,250	08/24/2004	10/15/2018
85744R-AA-0	STATE STREET CORP				1FE	19,690,544	101.3100	19,958,109	19,700,000	19,694,221		645			1.850	1.862	MS	107,310		03/17/2009	03/15/2011
85744R-AA-0	STATE STREET CORP	0			1FE	299,856	101.3100	303,931	300,000	299,912		10			1.850	1.862	MS	1,634		03/17/2009	03/15/2011
857689-AR-4	STATION CASINOS		I	1	6FE	260	0.5000	250	50,000				2,250		6.500	6.355	FA			05/19/2004	02/01/2014
857689-BA-0	STATION CASINOS INC		I	1	5Z		21.0000								7.750	0.000	FA		(70,611)	01/02/2009	08/15/2016
858119-AJ-9	STEEL DYNAMICS INC				3FE	4,081,688	103.0000	4,171,500	4,050,000	4,080,942		(746)			7.375	7.069	MN	49,781		12/01/2009	11/01/2012
858155-AC-8	STEELCASE INC				3FE	7,986,740	102.2610	8,180,856	8,000,000	7,995,240		1,536			6.500	6.539	FA	196,444	260,000	08/02/2006	08/15/2011
864577-B#-7	SUBURBAN WATER SYSTEMS FMB				1	4,000,000	110.0000	4,400,000	4,000,000	4,011,525		(507)			9.090	9.090	FA	132,310	377,600	10/29/1991	02/20/2022
866930-AB-6	SUNAMERICA INC.				1FE	1,214,075	89.5110	895,113	1,000,000	1,173,999		(8,214)			8.125	6.188	AO	14,219	81,250	06/01/2004	04/28/2023
86764P-AB-5	SUNOCO INC				2FE	26,932,230	105.2800	25,793,649	24,500,000	24,946,495		(250,385)			6.750	5.223	AO	413,438	1,157,625	03/11/2003	04/01/2011
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011				2	5,764,350	105.5610	6,084,906	5,764,350	5,764,350					7.090	7.098	AO	69,251	363,160	09/03/2003	10/31/2011
86787G-AE-2	SUNTRUST BANK				2FE	19,914,200	94.0440	18,808,720	20,000,000	19,934,404		4,674			5.400	5.442	AO	270,000	1,080,000	03/17/2005	04/01/2020
869099-AD-3	SUSQUEHANNA BANCSHARES				3FE	4,271,165	94.5940	4,020,258	4,250,000	4,258,361		(371)			6.050	5.972	MN	42,854		06/16/2004	11/01/2012
869099-AF-8	SUSQUEHANNA BANCSHARES			1	3FE	3,944,600	73.6210	2,944,852	4,000,000	3,972,639		812			2.303	5.070	FMAN	15,610		05/20/2004	05/01/2014
784860-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011				2FE	9,067,800	104.5000	9,405,000	9,000,000	9,061,487		(5,690)			3.875	3.337	AO	73,625	271,250	11/19/2009	04/15/2011
84474Y-AA-4	SW AIRLINES 07-1 TRUST			2	1FE	7,357,437	99.0000	7,404,181	7,478,971	7,360,885		3,448			6.150	6.335	FA	191,649		08/17/2009	08/01/2022
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES				2FE	5,218,495	95.2970	4,973,070	5,218,495	5,218,495					5.875	5.875	MN	39,175	153,293	05/18/2004	05/15/2014
990258-9C-1	SWETT & CRAWFORD (HMSC) 2ND LIEN (2007)			2	5FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					5.781	6.197	MJSD	15,174	88,771	12/10/2008	09/30/2014
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007			2	4FE	4,274,029	98.7010	4,276,152	4,332,434	4,276,152		11,117			2.531	3.051	MJSD	19,187	141,069	12/10/2008	04/03/2014

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
990957-9C-8	SWIFT TRANSPORTATION CO TERM LOAN			2	4FE		79.4660								0.000	0.000	MJSD	1,184		10/16/2008	05/10/2014
990957-9D-6	SWIFT TRANSPORTATION CO TERM LOAN			2	4FE	2,641,380	89.0250	2,655,645	2,983,026	2,655,645		14,265			3.563	6.572	JAJO	23,978		10/12/2009	05/10/2014
361561-AA-1	SYSTEM ENERGY RESOURCES			1	2FE	13,564,308	99.2590	13,463,796	13,564,308	13,564,308					5.129	5.131	JJ	320,801		04/16/2004	01/15/2014
875127-AS-1	TAMPA ELECTRIC				2FE	6,276,540	107.9880	6,479,286	6,000,000	6,080,445		(29,427)			6.875	6.272	JD	18,333	412,500	09/26/2001	06/15/2012
875127-AV-4	TAMPA ELECTRIC				2FE	1,490,625	105.9760	1,589,640	1,500,000	1,491,040		124			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
87612E-AC-0	TARGET CORP				1FE	5,381,750	105.5960	5,279,795	5,000,000	5,076,563		(70,233)			6.350	4.819	JJ	146,403	317,500	03/30/2005	01/15/2011
87612E-AM-8	TARGET CORP				1FE	4,623,350	104.2100	5,210,475	5,000,000	4,846,973		37,565			4.000	4.974	JD	8,889	200,000	07/29/2003	06/15/2013
87612E-AP-1	TARGET CORP				1FE	33,908,880	107.3140	36,486,726	34,000,000	33,928,652		7,742			5.375	5.410	MN	304,583	1,827,500	04/26/2007	05/01/2017
87612E-AT-3	TARGET CORP				1FE	2,905,497	108.5800	3,165,119	2,915,000	2,908,932		1,799			5.125	5.193	JJ	68,887	149,394	01/14/2008	01/15/2013
87612E-AU-0	TARGET CORP				1FE	4,965,900	116.6750	5,833,740	5,000,000	4,966,607		374			7.000	7.052	JJ	161,389	350,000	01/14/2008	01/15/2038
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A		R		2	4,461,385	98.7970	4,407,703	4,461,385	4,461,385					5.830	5.831	JJ	119,934	260,099	11/30/2004	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004		R		2	4,801,620	98.8640	4,747,094	4,801,620	4,801,620					5.830	5.831	JJ	129,081	279,934	04/27/2004	01/15/2021
872312-AA-1	TCM SUB LLC				2FE	14,987,100	97.9560	14,693,340	15,000,000	14,987,202		102			3.550	3.633	JJ	23,667		12/08/2009	01/15/2015
87236Y-AA-6	TD AMERITRADE HOLDING CO				2FE	4,993,100	99.3360	4,966,820	5,000,000	4,993,152		52			5.600	5.630	JD	28,000		11/20/2009	12/01/2019
87236Y-AB-4	TD AMERITRADE HOLDING CO				2FE	4,995,050	98.5930	4,929,640	5,000,000	4,995,139		89			4.150	4.187	JD	20,750		11/20/2009	12/01/2014
87236Y-AC-2	TD AMERITRADE HOLDING CO				2FE	9,989,700	98.8590	9,885,860	10,000,000	9,990,028		328			2.950	3.003	JD	29,500		11/20/2009	12/01/2012
671098-AC-1	TECHTRONIC INDUSTRIES CO SER C SR NTS		R		3Z	12,478,715	102.2650	12,783,140	12,500,000	12,371,496		1,115			7.170	6.490	MS	119,500		11/13/2009	03/22/2012
671098-AD-9	TECHTRONIC INDUSTRIES CO SER D SR NTS		R		3Z	13,004,401	98.0950	12,261,839	12,500,000	12,885,479		(10,589)			7.440	6.174	MS	124,000		11/13/2009	03/22/2015
872375-AC-4	TECO ENERGY INC				2FE	3,790,000	104.3970	3,914,903	3,750,000	3,760,977		(7,856)			7.200	6.971	MN	45,000	270,000	06/10/2005	05/01/2011
872375-AG-5	TECO ENERGY INC				2FE	9,700,688	106.7230	10,565,617	9,900,000	9,832,293		25,599			7.000	7.324	MN	115,500	693,000	07/14/2004	05/01/2012
879369-D@-2	TELEFLEX INC (2007 TRANSACTION) SERIES A				3	9,000,000	103.0170	9,271,530	9,000,000	9,000,000					7.620	7.620	AO	171,450		09/19/2007	10/01/2012
879369-D#-0	TELEFLEX INC (2007 TRANSACTION) SERIES B				3	8,000,000	102.3010	8,184,080	8,000,000	8,000,000					7.940	7.940	AO	158,800	635,200	09/19/2007	10/01/2014
879369-C#-1	TELEFLEX INC. SER. 2004-1 TRANCHE B SR N			3	3	20,191,745	105.5640	21,112,898	20,000,000	20,067,575		(12,179)			8.140	5.750	JJ	782,344	1,628,000	01/01/2005	07/08/2014
88031R-AA-6	TENASKA ALABAMA			2	2FE	20,778,051	98.2240	20,266,117	20,632,551	20,739,799		(7,382)			6.125	6.109	MJSD	3,510	1,255,498	10/15/2003	03/30/2023
88031V-AA-7	TENASKA GATEWAY			2	2FE	13,329,549	94.7310	12,931,890	13,651,171	13,350,933		18,107			6.052	6.484	MJSD	208,837	819,340	09/10/2008	12/31/2023
88031Q-AA-8	TENASKA VIRGINIA				2FE	19,939,770	95.4770	18,998,047	19,898,036	19,929,416		(1,880)			6.119	6.135	MJSD	3,382	1,209,791	05/05/2004	03/30/2024
880779-AS-2	TEREX CORP			1	3FE	1,492,500	101.1250	1,516,875	1,500,000	1,492,599		99			7.375	7.518	JJ	51,010		12/03/2009	01/15/2014
88162F-A*-6	TETRA TECHNOLOGIES, INC SR NTS, SER. 200				2	8,500,000	102.7890	8,737,065	8,500,000	8,500,000					5.070	5.070	MS	108,935		09/14/2004	09/30/2011
88163V-AD-1	TEVA PHARM FINANCE LLC		R		2FE	7,299,600	103.2880	7,230,146	7,000,000	7,298,622		(978)			6.150	5.829	FA	179,375		10/14/2009	02/01/2036
881685-AY-7	TEXACO CAPITAL INC				1FE	666,607	138.9490	694,743	500,000	651,288		(3,136)			8.625	6.117	AO	10,781	43,125	06/01/2004	04/01/2032
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP			2	4FE	5,479,229	93.3720	5,506,100	5,896,947	5,489,762		73,790			3.775	5.773	MJSD	32,920	221,434	11/10/2008	10/10/2014
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP			2	4FE	4,171,812	96.4970	4,200,763	4,353,237	4,200,763		27,810			3.735	4.643	MJSD	10,656	189,433	11/10/2008	10/10/2014
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP			2	4FE	7,840,000	100.0000	7,840,000	7,840,000	7,840,000					3.735	5.494	MJSD	19,190	316,816	11/10/2008	10/10/2014
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	1,493,970	105.2430	1,578,638	1,500,000	1,495,059		490			6.000	6.063	MS	26,500	90,000	09/06/2007	09/15/2017
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO			2	4FE	970,582	99.3150	971,011	977,709	971,011		1,747			2.875	3.340	MJSD	6,871	40,122	12/31/2007	06/27/2013
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN			2	4FE	2,877,011	99.3630	2,878,190	2,896,646	2,878,190		4,799			2.875	3.325	JAJO	20,357	112,920	10/31/2008	06/27/2013
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS				3	8,287,305	95.5680	8,047,795	8,421,053	8,318,660		20,771			4.390	4.987	JD	7,188	346,579	06/27/2008	12/24/2013
46361#-AF-9	THE IRVINE COMPANY 2007 10-YEAR				1	35,000,000	96.1300	33,645,504	35,000,000	35,000,000					5.820	5.820	JD	169,750	1,527,750	06/01/2007	12/01/2017
883556-AQ-5	THERMO FISHER SCIENTIFIC				1FE	7,988,400	98.6190	7,889,552	8,000,000	7,988,810		410			2.150	2.278	JD	19,589		11/13/2009	12/28/2012
883556-AR-3	THERMO FISHER SCIENTIFIC				1FE	14,985,600	98.0400	14,706,030	15,000,000	14,985,905		305			3.250	3.267	MN	55,521		11/13/2009	11/18/2014
884315-AG-7	THOMAS & BETTS CORP				2FE	14,877,900	97.7550	14,663,325	15,000,000	14,878,663		763			5.625	5.705	MN	89,063		11/16/2009	11/15/2021
87244E-AA-0	TIAA GLOBAL MARKETS				1FE	2,998,290	103.1800	3,095,394	3,000,000	2,999,613		358			4.875	4.888	JJ	68,656	146,250	01/05/2006	01/12/2011
87244E-AC-6	TIAA GLOBAL MARKETS				1FE	9,938,000	107.7570	10,775,660	10,000,000	9,963,487		11,926			5.125	5.268	AO	115,313	512,500	10/15/2007	10/10/2012
87244E-AG-7	TIAA GLOBAL MARKETS				1FE	16,926,684	106.9590	16,857,729	15,761,000	16,869,913		(46,330)			4.950	2.845	JJ	359,745		10/19/2009	07/15/2013
88713U-AC-0	TIMBERSTAR CLASS B				1FE	8,000,000	94.0000	7,520,000	8,000,000	8,000,000					5.747	5.816	MON	20,433	459,736	10/13/2006	10/15/2036
88713U-AD-8	TIMBERSTAR CLASS C				1FE	6,000,000	93.0000	5,580,000	6,000,000	6,000,000					5.884	5.957	MON	15,691	353,052	10/13/2006	10/15/2036
88732J-AG-3	TIME WARNER CABLE INC				2FE	1,497,225	106.8430	1,602,644	1,500,000	1,498,575		518			5.400	5.140	JJ	40,275	81,000	04/04/2007	07/02/2012
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,967,800	101.9000	5,094,980	5,000,000	4,968,833		400			6.550	6.630	MN	54,583	327,500	04/04/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,498,755	109.8560	1,647,845	1,500,000	1,498,896		93			6.750	6.792	JJ	50,625	104,625	06/16/2008	07/01/2018
88732J-AU-2	TIME WARNER CABLE INC				2FE	2,459,357	104.7300	2,651,776	2,532,000	2,459,733		377			6.750	6.959	JD	7,596	78,809	06/24/2009	06/15/2039
88732J-AU-2	TIME WARNER CABLE INC		LS		2FE	5,311,123	104.7300	5,726,664	5,468,000	5,311,936		813			6.750	6.959	JD	16,404	170,192	06/24/2009	06/15/2039
88732J-AV-0	TIME WARNER CABLE INC				2FE	14,455,862	98.7950	14,374,600	14,550,000	14,456,784		923			3.500	3.749	FA	28,292		12/08/2009	02/01/2015
88732J-AV-0	TIME WARNER CABLE INC		LS		2FE	447,089	98.7950	444,575	450,000	447,117		29			3.500	3.749	FA	875		12/08/2009	02/01/2015
88732J-AW-8	TIME WARNER CABLE INC				2FE	5,385,600	96.9730	5,333,521	5,500,000	5,386,073		473			5.000	5.360	FA	15,278		12/08/2009	02/01/2020
887315-AK-5	TIME WARNER COMPANIES INC				2FE	19,085,895	116.0330	19,145,495	16,500,000	17,359,312		(250,715)			9.125	7.036	JJ	694,260	1,505,625	03/08/2002	01/15/2013
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	2,696,893	111.9920	2,799,805	2,500,000	2,633,998		(12,940)			7.250	6.365	AO	38,264	193,750	06/01/2004	10/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
88731E-AF-7	TIME WARNER ENTMT CO L P DEB				2FE	1,722,090	118.4590	1,776,887	1,500,000	1,695,604		(8,883)			8.375	6.857	MS	36,990	125,625	10/12/2006	03/15/2023
887317-AB-1	TIME WARNER INC				2FE	14,453,075	106.1680	14,863,478	14,000,000	14,421,515		(29,618)			5.500	3.852	MN	98,389	577,500	10/21/2009	11/15/2011
887317-AC-9	TIME WARNER INC				2FE	1,990,140	107.9510	2,159,016	2,000,000	1,992,634		846			5.875	5.941	MN	15,014	117,500	11/08/2006	11/15/2016
887389-AG-9	TIMKEN CO				2FE	7,342,230	105.2370	7,366,562	7,000,000	7,339,729		(2,501)			6.000	4.832	MS	124,833		12/17/2009	09/15/2014
990771-9A-7	TISHMAN SPEYER REAL ESTATE D.C. AREA			2	6Z	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					4.000	4.231	MJSD		48,154	11/19/2008	12/27/2012
872540-AM-1	TJX COS INC				1FE	5,364,200	115.5850	5,779,230	5,000,000	5,347,163		(17,037)			6.950	5.978	AO	73,361	181,472	05/14/2009	04/15/2019
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010				2	3,333,333	102.2420	3,408,067	3,333,333	3,333,333					7.070	7.070	JJ	108,669	179,250	06/03/1998	07/15/2010
88947E-AE-0	TOLL BROTHERS INC				2FE	3,834,880	97.4110	3,896,456	4,000,000	3,911,506		18,219			4.950	5.546	MS	58,300	198,000	05/10/2005	03/15/2014
891490-AT-1	TOSCO CORP				1FE	9,894,700	120.7650	12,076,520	10,000,000	9,589,737		7,500			8.125	8.220	FA	306,944	812,500	02/08/2000	02/15/2030
991180-9A-0	TOWERCO LLC TERM LOAN			2	3FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					6.000	5.851	MON	2,667	18,000	12/15/2009	11/24/2014
89233P-A2-2	TOYOTA MOTOR CREDIT CORP MTN SER B	@	R	3	1FE	50,000,000	85.8990	42,949,500	50,000,000	50,000,000					0.000	0.000	NA			11/28/2006	12/12/2016
990789-9B-7	TPF GENERATION HOLDINGS LLC 2ND LIEN TERM			2	4FE	1,004,962	100.4850	1,004,854	1,000,000	1,004,854		(865)			4.485	4.570	MJSD	125	111,142	09/28/2007	12/15/2014
893521-AB-0	TRANSATLANTIC HOLDINGS				2FE	2,917,020	101.8120	3,054,366	3,000,000	2,917,090		70			8.000	8.264	MN	25,333		11/18/2009	11/30/2039
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037			1	2FE	15,805,125	96.5000	14,957,500	15,500,000	15,371,495		(214,434)			1.500	1.598	JD	10,333	232,500	05/22/2009	12/15/2037
89609G-AA-0	TRICAHUE LEASING LLC				1Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					3.503	3.503	FMAN	24,813		12/07/2009	11/19/2021
89615#-AE-6	TRIDENT SEAFOODS SER A SR. SECD. NTS				2	3,000,000	100.9670	3,028,997	3,000,000	3,000,000					7.220	7.240	MS	63,777	216,600	02/13/2002	03/15/2010
89615#-AF-3	TRIDENT SEAFOODS SER B SR. SECD. NTS				2	13,500,000	107.4640	14,507,658	13,500,000	13,500,000					7.320	7.337	MS	290,970	988,200	02/13/2002	03/15/2012
89566E-AA-6	TRISTATE GENERAT				1FE	15,304,772	102.1720	15,573,450	15,242,400	15,283,899		(3,063)			6.040	6.000	JJ	386,158	813,713	10/14/2003	01/31/2018
89566E-AB-4	TRISTATE GENERAT				1FE	15,000,000	110.7040	16,605,566	15,000,000	15,000,000					7.144	7.147	JJ	449,477	1,071,600	10/14/2003	07/31/2033
89677@-AW-3	TRITON CONTAINER 6.1% SR SECD NTS				2	3,333,333	102.0850	3,402,828	3,333,333	3,331,787		1,616			6.110	6.110	JD	566	152,750	12/03/2002	12/31/2010
87305Q-BW-0	TTX CO				2FE	39,900,400	93.0210	37,208,480	40,000,000	39,942,881		1,614			4.900	4.931	MS	653,333		01/31/2005	03/01/2015
87305Q-BX-8	TTX CO 5% SR UNSEC NTS				2FE	14,884,350	98.6020	14,790,270	15,000,000	14,958,212		17,109			5.000	5.133	AO	187,500	750,000	04/05/2005	04/01/2012
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH			2	1	2,648,081	111.6340	2,956,151	2,648,081	2,648,081					8.260	8.363	JJ	109,366	219,100	08/18/1994	07/01/2013
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH				1	421,411	105.8710	446,152	421,411	421,411					8.260	8.331	JJ	17,404	28,159	08/18/1994	07/01/2012
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C				1	590,045	101.5720	599,321	590,045	590,045					8.260	8.334	JJ	24,369	30,665	08/18/1994	01/01/2011
87305N-AR-9	TTX CO. 6.61% SR NTS			2	1FE	8,131,127	104.3090	7,544,071	7,232,426	7,572,901		(19,709)			6.610	5.160	JJ	220,440		07/21/2003	01/15/2015
87305Q-BU-4	TTX COMPANY SR UNSECD NTS				2FE	18,955,452	99.9200	18,984,819	19,000,000	18,966,949		1,650			5.625	5.638	JD	89,063	787,500	09/10/2008	06/01/2014
87305Q-BY-6	TTX COMPANY SR UNSECURED NOTES 2017				2FE	8,969,400	93.8440	8,445,996	9,000,000	8,978,927		2,278			5.000	5.038	JD	20,000	450,000	06/06/2005	06/15/2017
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT			4	6	287,074	0.0000		300,028		12,954				8.750	8.847	MJSD			05/28/2004	06/30/2011
89861*-AB-7	TUBE-TEX (HANCOCK MEZZ) 12% SUB NTS DUE			4	6		0.0000		646,383						12.000	14.221	MJSD			05/28/2004	06/30/2014
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)				6	52,946	0.0000		52,946		(52,946)				12.000	12.000	MON	547	5,963	11/14/2008	05/31/2010
873168-AL-2	TXU CORP				5FE	9,638,460	70.9200	7,091,980	10,000,000	9,787,162		36,530			5.550	6.060	MN	70,917	555,000	06/29/2005	11/15/2014
873168-AN-8	TXU CORP				5FE	1,948,520	46.9720	939,432	2,000,000	1,955,331		1,706			6.500	6.739	MN	16,611	130,000	07/11/2005	11/15/2024
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A			2	1	4,375,000	107.0950	4,685,404	4,375,000	4,375,000					5.880	5.750	FA	97,898	218,663	11/01/2001	02/14/2014
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS				2	10,168,937	112.8780	11,478,472	10,168,937	10,168,937					7.200	7.309	MON	2,034	730,237	03/15/2001	03/31/2021
9021EQ-AC-8	TYCO/TYCO INTL FIN SA				2FE	4,346,220	112.9770	4,558,638	4,035,000	4,338,424		(7,796)			7.000	5.985	JD	12,553	141,225	08/19/2009	12/15/2019
9021EQ-AD-6	TYCO/TYCO INTL FIN SA				2FE	13,550,901	112.1950	14,243,104	12,695,000	13,532,221		(18,680)			6.875	6.047	JJ	402,449		08/19/2009	01/15/2021
902494-AN-3	TYSON FOODS INC			3	3FE	9,989,600	102.5000	10,250,000	10,000,000	10,946,623		(122,124)			7.850	6.614	AO	196,250	785,000	03/17/2006	04/01/2016
91154G-9B-5	U S AIR INC PASS THRU SER 1990-A1			4	2FE	30,450	0.0000		1,191,959						11.200	11.200	JD			09/13/1990	12/31/2008
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B			2	5Z	2,314,489	0.0000		1,157,244						7.000	5.128	MJSD			08/25/2003	12/31/2009
90261T-GQ-8	UBS AG EURO PRINCIPAL PROTECTED NTS			3	1FE	35,000,000	90.9250	31,823,750	35,000,000	35,000,000					0.000	0.000	FA			01/25/2006	02/05/2016
902690-AP-4	UGI UTILITIES, INC.				1FE	10,000,000	100.8000	10,080,040	10,000,000	10,000,000					6.169	6.169	MN	78,826	616,900	06/12/2007	06/15/2017
902690-AQ-2	UGI UTILITIES, INC. (UNITED STATES) (DIS				1FE	10,000,000	95.9530	9,595,280	10,000,000	10,000,000					5.670	5.670	MN	72,450	567,000	01/08/2008	01/15/2018
902690-AN-9	UGI UTILITIES, INC. (UNITED STATES) MTN-				1FE	15,010,800	101.8040	15,270,645	15,000,000	15,007,137		(991)			5.640	5.709	JD	70,500	846,000	12/16/2005	12/01/2015
902691-AD-6	UGI UTILITIES, INC. 144A SENIOR 09/30/20				1FE	5,000,000	100.8830	5,044,155	5,000,000	5,000,000					5.753	5.753	MS	72,712	287,650	09/12/2006	09/30/2016
902690-AE-9	UGI UTILITIES, INC. 7.25% OF 11/01/17				1FE	5,567,200	106.4240	5,321,185	5,000,000	5,436,140		(42,545)			7.250	5.847	MN	46,319	362,500	09/13/2006	11/01/2017
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	11,492,625	106.6350	12,263,025	11,500,000	11,490,872		73			5.900	5.908	MN	86,697	678,500	06/10/2004	11/15/2032
904764-AJ-6	UNILEVER CAPITAL CORP		R		1FE	18,974,920	102.9890	19,567,834	19,000,000	18,979,034		2,834			3.650	3.686	FA	261,989	222,650	02/09/2009	02/15/2014
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	2,996,910	102.6460	3,079,377	3,000,000	2,997,128		218			4.800	4.818	FA	54,400	73,200	02/09/2009	02/15/2019
08658E-AA-5	UNILEVER NV		R		1FE	8,784,800	110.5150	11,051,480	10,000,000	8,955,073		25,506			6.625	7.694	AO	139,861	662,500	10/19/2000	04/15/2028
904764-AG-2	UNILEVER NV		R		1FE	19,916,200	105.4090	21,081,820	20,000,000	19,990,523		10,687			7.125	7.185	MN	237,500	1,425,000	11/21/2000	11/01/2010
91321*-AG-6	UNIMIN CORP 5.44% SR NTS				1	20,000,000	105.3080	21,061,670	20,000,000	20,000,000					5.440	5.450	JD	48,356	1,088,000	11/25/2002	12/15/2012
907818-BY-3	UNION PACIFIC CORP				2FE	1,170,650	110.6870	1,106,872	1,000,000	1,144,838		(4,433)			7.125	5.819	FA	29,688	71,250	02/25/2003	02/01/2028
907818-CU-0	UNION PACIFIC CORP				2FE	18,180,720	103.5570	18,640,260	18,000,000	18,167,033		(2,905)			6.250	6.175	MN	187,500	1,125,000	08/18/2004	05/01/2034
907818-CY-2	UNION PACIFIC CORP				2FE	18,471,510	107.6080	19,907,462	18,500,000	18,482,830		4,139			5.450	5.411	JJ	422,905	599,500	08/21/2007	01/31/2013
907818-CZ-9	UNION PACIFIC CORP				2FE	13,267,160	105.5100	13,188,700	12,500,000	13,263,048		(4,337)			5.750	4.831	MN	91,840	201,250	12/08/2009	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 (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
907818-DC-9	UNION PACIFIC CORP				2FE	4,266,560	106.1790	4,247,172	4,000,000	4,255,237		(7,815)			5.125	3.450	FA	77,444		10/15/2009	02/15/2014
90783Q-AA-4	UNION PACIFIC CORP				2FE	7,000,000	106.3790	7,446,530	7,000,000	7,004,054		(736)			5.214	5.214	MS	92,259	364,980	09/28/2004	09/30/2014
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I				1	4,300,142	103.6100	4,455,387	4,300,142	4,300,142					5.500	5.500	JJ	117,597	236,508	04/14/2004	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I				1	9,445,802	101.9520	9,630,159	9,445,802	9,445,802					5.360	5.360	JJ	251,741	506,295	02/14/2005	01/02/2023
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE			2	1	5,931,693	106.1780	6,300,756	5,934,144	5,932,056		328			5.510	5.525	JJ	163,486	319,630	06/27/2008	07/01/2015
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE			2	1	4,123,714	105.6450	4,358,228	4,125,352	4,124,146		232			5.510	5.121	JJ	113,022	203,471	06/27/2008	01/02/2014
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE			2	1	4,534,803	104.8040	4,745,925	4,528,381	4,532,267		(1,638)			5.510	5.444	JJ	104,657	218,559	09/10/2008	07/30/2012
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	4,364,185	102.6400	4,519,141	4,402,890	4,368,416		3,248			5.270	5.424	JJ	115,372	232,032	06/27/2008	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	3,352,268	102.6430	3,471,370	3,381,993	3,355,518		2,495			5.270	5.421	JJ	88,620	178,231	06/27/2008	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S				1	9,036,195	102.7220	9,363,988	9,115,890	9,045,287		6,919			5.270	5.522	JJ	238,869	80,068	06/27/2008	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	10,383,109	102.3910	10,737,274	10,486,577	10,393,962		8,314			5.270	5.435	JJ	274,786	552,643	06/27/2008	01/02/2022
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B				1	4,122,230	101.5610	4,186,579	4,122,230	4,122,230					5.040	5.036	JJ	103,303	207,779	09/23/2005	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1				1	18,955,817	99.4170	18,845,375	18,955,817	18,955,817					5.082	5.082	JJ	478,991	956,569	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3				1FE	3,933,290	102.6810	4,038,741	3,933,290	3,933,290					6.176	6.176	JJ	120,785	241,890	07/19/2007	01/02/2031
908594-AC-8	UNION TANK CAR CO. SR NTS				1	19,799,641	97.8100	19,562,044	20,000,000	19,835,107		3,841			4.710	4.710	MN	120,367	635,850	09/10/2008	05/15/2020
908594-A*-5	UNION TANK CAR SECD. NTS				1	4,939,202	94.0990	4,647,740	4,939,202	4,939,202					6.820	6.817	JD	28,071	271,347	05/09/2001	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019				1	32,010,455	105.0430	33,422,773	31,818,182	31,986,747		(4,307)			5.640	5.640	JD	149,545	1,474,091	09/10/2008	06/01/2019
91019P-CR-1	UNITED DOMINION RLTY TR				2FE	20,948,540	101.5190	21,318,948	21,000,000	23,188,535		(405,520)			6.050	6.094	JD	105,875	1,270,500	04/29/2008	06/01/2013
911308-AB-0	UNITED PARCEL				1FE	9,768,175	127.9610	11,516,481	9,000,000	9,549,674		(31,551)			8.375	7.544	AO	188,438	753,750	10/12/2000	04/01/2030
911312-AG-1	UNITED PARCEL SERVICE				1FE	11,777,556	106.3200	11,695,178	11,000,000	11,752,081		(25,475)			4.500	2.163	JJ	228,250		12/17/2009	01/15/2013
911312-AL-0	UNITED PARCEL SERVICE				1FE	1,995,560	103.8970	2,077,948	2,000,000	1,996,187		627			3.875	3.941	AO	19,375	40,257	03/19/2009	04/01/2014
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	99,250	103.2500	103,250	100,000	99,253		3			9.250	10.347	JD	1,131		12/01/2009	12/15/2019
911365-AU-8	UNITED RENTALS NORTH AM	LS		1	4FE	1,885,750	103.2500	1,961,750	1,900,000	1,885,816		66			9.250	10.347	JD	21,481		12/01/2009	12/15/2019
913017-BD-0	UNITED TECHNOLOGIES CORP				1FE	1,671,086	105.9870	1,589,808	1,500,000	1,535,813		(29,365)			6.350	4.228	MS	31,750	95,250	01/01/2005	03/01/2011
913017-BF-5	UNITED TECHNOLOGIES CORP				1FE	18,249,760	109.3540	17,496,688	16,000,000	16,733,191		(288,885)			6.100	4.053	MN	124,711	976,000	03/23/2004	05/15/2012
913017-BG-3	UNITED TECHNOLOGIES CORP				1FE	10,215,100	101.4510	10,145,070	10,000,000	10,044,085		(129,961)			4.375	3.031	MN	72,917	437,500	09/02/2008	05/01/2010
913017-BH-1	UNITED TECHNOLOGIES CORP				1FE	9,449,900	107.3400	10,733,950	10,000,000	9,642,004		31,973			4.875	5.662	MN	81,250	243,750	04/19/2006	05/01/2015
913017-BM-0	UNITED TECHNOLOGIES CORP				1FE	1,497,105	106.5650	1,598,474	1,500,000	1,497,583		238			5.375	5.415	JD	3,583	80,625	12/04/2007	12/15/2017
91324P-AP-7	UNITEDHEALTH GROUP				2FE	14,832,600	103.6210	15,543,120	15,000,000	14,954,571		20,247			5.250	5.511	MS	231,875	393,750	04/19/2006	03/15/2011
91324P-AQ-5	UNITEDHEALTH GROUP				2FE	2,802,570	102.9140	3,087,408	3,000,000	2,816,635		14,065			5.375	6.589	MS	47,479	80,625	05/20/2009	03/15/2016
91324P-AE-2	UNITEDHEALTH GROUP INC				2FE	5,080,750	104.7920	5,239,600	5,000,000	5,035,841		(10,001)			4.875	4.634	AO	60,938	243,750	02/02/2005	04/01/2013
91324P-AM-4	UNITEDHEALTH GROUP INC				2FE	9,374,400	102.5380	10,253,830	10,000,000	9,596,075		9,051			4.875	5.784	MS	143,542		04/19/2006	03/15/2015
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	3,518,665	104.6570	3,662,985	3,500,000	3,515,688		(1,674)			6.000	5.918	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BE-1	UNITEDHEALTH GROUP INC				1FE	2,169,763	100.1790	2,254,025	2,250,000	2,171,259		879			6.625	6.912	MN	19,047	149,063	04/17/2008	11/15/2037
91324P-BH-4	UNITEDHEALTH GROUP INC				2FE	4,901,500	104.6260	5,231,320	5,000,000	4,934,116		18,919			4.875	5.357	FA	92,083	243,750	03/25/2008	02/15/2013
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM			2	4FE	11,313,263	99.0020	11,318,811	11,432,867	11,318,812		21,709			2.501	2.933	MJSD	794	352,649	11/28/2008	09/29/2014
90312*-AA-2	UNS GAS, INC SER. A, DUE 2011				2	9,375,000	103.9470	9,745,046	9,375,000	9,375,000					6.230	6.230	FA	220,646	584,063	08/08/2003	08/11/2011
90312*-AB-0	UNS GAS, INC. SER B, DUE 2015				2	9,375,000	102.2130	9,582,442	9,375,000	9,375,000					6.230	6.230	FA	220,646	584,063	08/08/2003	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	161,700	82.5160	136,152	165,000	162,019		75			6.750	6.921	JD	495	11,138	02/17/2005	12/15/2028
903192-AA-0	UNUMPROVIDENT CORP	LS			2FE	316,540	82.5160	266,528	323,000	317,164		146			6.750	6.921	JD	969	21,803	02/17/2005	12/15/2028
91529Y-AC-0	UNUMPROVIDENT CORP				2FE	1,195,938	103.1250	1,149,849	1,115,000	1,133,542		(14,915)			7.625	6.123	MS	28,340	85,019	06/02/2005	03/01/2011
91630*-AA-5	UPPER PENINSULA POWER WPS F.M.B.				5Z*	6,000,000	114.9720	6,898,327	6,000,000	6,114,136		(6,087)			9.320	9.320	MN	93,200	559,200	05/22/1991	11/01/2021
91160H-AA-5	US BANCORP				1FE	19,997,600	101.6640	20,332,820	20,000,000	19,998,225		107			2.250	2.254	MS	135,000		03/10/2009	03/13/2012
902973-AM-8	US BANCORP 1.231250% 12/11/2035			3	1FE	9,480,310	98.5000	9,357,500	9,500,000	9,481,392		711			0.000	1.261	MJSD		16,714	09/04/2008	12/11/2035
90345A-AC-6	US CENTRAL FEDERAL CRED				1FE	9,993,600	99.9220	9,992,180	10,000,000	9,994,017		417			1.900	1.922	AO	38,000		10/14/2009	10/19/2012
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
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L			2	5Z	730,103	56.8730	742,227	1,305,055	742,228		12,124			7.451	30.076	MJSD	16,612		11/12/2009	08/07/2013
991841-9G-4	US SHIPPING PARTNERS LP SUBORDINATED LOA			2	5Z	59,262	19.1650	62,528	326,264	62,528		3,266			0.751	59.781	MJSD	1,117		11/12/2009	08/01/2013
990936-9A-6	USI HOLDINGS CORP. TRANCHE B			2	4FE	1,454,089	99.5360	1,455,709	1,462,500	1,455,709		1,326			3.001	7.049	MJSD	122	53,853	09/30/2008	05/04/2014
902905-AK-4	USX CORPORATION				2FE	627,161	110.3570	551,786	500,000	540,271		(17,489)			9.375	5.308	FA	17,708	46,875	06/01/2004	02/15/2012
902905-AL-2	USX-MARATHON GROUP				2FE	638,455	121.3990	606,995	500,000	611,262		(5,633)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,				2	5,000,000	100.4740	5,023,700	5,000,000	5,000,000					4.860	4.909	MON	20,250	243,000	05/28/2004	07/01/2011
91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	0			2	15,000,000	100.4740	15,071,100	15,000,000	15,000,000					4.860	4.909	MON	60,750	729,000	05/28/2004	07/01/2011
918005-AY-5	UTILICORP UNITED				2FE	9,057,285	104.5230	9,146,790	8,751,000	8,891,132		(76,510)			7.950	6.394	FA	289,877	397,500	08/07/2008	02/01/2011
91802M-AA-8	UTILITY CONTRACT FUNDING				2FE	9,316,556	103.0000	9,601,333	9,321,683	9,319,066		284			7.944	7.951	AO	185,129	511,318	06/27/2002	10/01/2016
91913Y-AD-2	VALERO ENERGY CORP				2FE	2,992,500	109.1880	3,275,643	3,000,000	2,997,811		855			6.875	6.910	AO	43,542	206,250	04/10/2002	04/15/2012

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
91913Y-AE-0	VALERO ENERGY CORP				2FE	12,541,300	102.8380	12,854,763	12,500,000	12,537,350		(648)			7.500	7.472	AO	197,917	937,500	04/23/2002	04/15/2032
920355-AF-1	VALSPAR CORP				2FE	6,887,868	109.7370	7,571,874	6,900,000	6,888,400		532			7.250	7.265	JD	22,233	244,567	07/20/2009	06/15/2019
92203#-AB-4	VANGUARD GROUP, INC SR SCD NTS				1	1,118,690	103.8180	1,038,180	1,000,000	1,017,761		(3,316)			7.520	4.960	MS	21,307		05/06/2005	09/19/2010
92203#-AF-5	VANGUARD GROUP, INC SR SECD NTS SER F				1	15,000,000	110.0000	16,500,000	15,000,000	15,180,200		(16,903)			7.350	7.350	AO	275,625	1,102,500	09/15/1997	10/01/2017
92276M-AD-7	VENTAS REALTY LP/CAP CRP				2FE	3,492,264	104.5000	3,280,255	3,139,000	3,264,997		(48,200)			9.000	7.103	MN	47,085	282,510	01/01/2005	05/01/2012
92343V-AB-0	VERIZON COMMUNICATIONS				1FE	4,523,120	104.2740	4,765,340	4,570,000	4,557,460		10,527			5.350	5.606	FA	92,365	244,495	07/14/2006	02/15/2011
92343V-AB-0	VERIZON COMMUNICATIONS	LS			1FE	429,050	104.2740	448,380	430,000	429,764		199			5.350	5.401	FA	8,691	23,005	02/09/2006	02/15/2011
92343V-AL-8	VERIZON COMMUNICATIONS				1FE	6,982,920	104.3570	7,304,997	7,000,000	6,985,470		1,384			5.500	5.538	FA	145,444	385,000	02/07/2008	02/15/2018
92344G-AW-6	VERIZON GLOBAL FDG CORP				1FE	923,759	106.1400	1,061,398	1,000,000	949,589		7,227			4.900	5.163	MS	14,428	49,000	09/30/2005	09/15/2015
92344W-AA-9	VERIZON MARYLAND INC				1FE	11,433,645	106.3880	12,234,586	11,500,000	11,482,039		7,246			6.125	6.203	MS	234,792	673,750	02/20/2002	03/01/2012
92344U-AA-3	VERIZON NEW JERSEY INC				1FE	11,469,120	106.5440	12,785,316	12,000,000	11,860,791		61,770			5.875	11.503	JJ	321,167	705,000	03/08/2002	01/17/2012
92345N-AA-8	VERIZON VIRGINIA INC				1FE	9,527,900	103.8460	10,384,600	10,000,000	9,785,841		59,742			4.625	5.361	MS	136,181	462,500	03/23/2005	03/15/2013
165123-AM-2	VERIZON WEST VIRGINIA INC. 8.40% SR NTS				1FE	5,691,150	107.1260	5,356,315	5,000,000	5,604,750		(13,458)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029
92344S-AP-5	VERIZON WIRELESS CAPITAL				1FE	3,260,010	108.5280	3,255,834	3,000,000	3,249,301		(7,717)			5.550	3.354	FA	69,375		10/20/2009	02/01/2014
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY			2	4FE	938,538	97.7900	945,945	967,326	945,945		3,509			3.251	8.841	MJSD	87	37,929	09/28/2007	08/16/2014
925524-AQ-3	VIACOM INC				2FE	2,542,601	104.7960	2,619,890	2,500,000	2,523,433		(15,953)			6.625	5.901	MN	21,163	165,625	10/14/2008	05/15/2011
925524-AT-7	VIACOM INC				2FE	15,141,000	104.5270	15,679,020	15,000,000	15,051,253		(25,076)			5.625	5.467	FA	318,750	843,750	03/30/2005	08/15/2012
925524-AZ-3	VIACOM INC				2FE	8,806,947	104.1840	8,709,757	8,360,000	8,756,225		(40,053)			5.750	2.117	AO	81,452		10/30/2009	04/30/2011
92553P-AB-8	VIACOM INC				2FE	1,489,290	107.8560	1,617,839	1,500,000	1,491,154		864			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC				2FE	7,787,912	104.4100	8,193,084	7,847,000	7,789,448		1,536			5.625	5.763	MS	153,262		08/19/2009	09/15/2019
92553P-AD-4	VIACOM INC	LS			2FE	2,136,788	104.4100	2,247,956	2,153,000	2,137,209		421			5.625	5.763	MS	42,051		08/19/2009	09/15/2019
92553P-AE-2	VIACOM INC				2FE	5,099,800	103.1260	5,156,305	5,000,000	5,096,133		(2,985)			4.375	3.957	MS	75,955		10/15/2009	09/15/2014
927804-EZ-3	VIRGINIA ELECTRIC POWER				1FE	1,496,100	105.5500	1,583,243	1,500,000	1,497,402		355			5.400	5.434	JJ	37,350	81,000	01/10/2006	01/15/2016
927804-FA-7	VIRGINIA ELECTRIC POWER				1FE	4,989,600	103.4750	5,173,765	5,000,000	4,990,160		154			6.000	6.015	JJ	138,333	300,000	01/10/2006	01/15/2036
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	11,455,380	108.3650	12,461,998	11,500,000	11,463,456		3,636			5.950	6.011	MS	201,474	684,250	09/06/2007	09/15/2017
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B				1	16,323,585	101.6380	16,590,900	16,323,585	16,323,585					4.590	4.616	JAJO	126,957	737,771	03/03/2004	04/30/2019
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	10,846,127	105.8970	11,485,723	10,846,127	10,846,127					5.660	5.650	JJ	283,072		05/18/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	9,216,221	105.8970	9,759,702	9,216,221	9,216,221					5.660	5.650	JJ	240,533		05/18/2006	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE			2	1	6,588,424	100.6830	6,633,423	6,588,424	6,588,424					5.480	5.481	JJ	179,520	361,046	12/06/2005	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	1,034,585	100.6830	1,041,651	1,034,585	1,034,585					5.480	5.481	JJ	28,190	56,695	12/06/2005	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	5,455,662	100.6830	5,492,925	5,455,662	5,455,662					5.480	5.481	JJ	148,655	298,970	12/06/2005	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	1,196,407	100.6830	1,204,579	1,196,407	1,196,407					5.480	5.481	JJ	32,599	60,106	12/06/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	153,916	100.6830	154,967	153,916	153,916					5.480	5.481	JJ	4,194	8,428	12/06/2005	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	7,577,782	105.8970	8,024,644	7,577,782	7,577,782					5.660	5.650	JJ	197,772		05/18/2006	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	688,186	105.1270	723,469	688,186	688,186					5.720	5.721	JJ	18,151	38,587	09/14/2006	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	2,437,303	105.1270	2,562,263	2,437,303	2,437,303					5.720	5.718	JJ	64,285	136,661	09/14/2006	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	886,501	105.1270	931,952	886,501	886,501					5.720	5.720	JJ	23,382	49,707	09/14/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	851,532	105.1270	895,191	851,532	851,532					5.720	5.721	JJ	22,460	47,746	09/14/2006	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	2,225,757	105.1270	2,339,871	2,225,757	2,225,757					5.720	5.721	JJ	58,706	124,884	09/14/2006	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	721,568	105.1270	758,562	721,568	721,568					5.720	5.720	JJ	19,032	40,600	09/14/2006	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	562,898	105.1270	591,757	562,898	562,898					5.720	5.715	JJ	14,847	31,664	09/14/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	2,037,287	105.1270	2,141,739	2,037,287	2,037,287					5.720	5.721	JJ	53,735	114,633	09/14/2006	09/30/2029
10222*-AA-9	WACHOVIA BANK N.A. LIC (BOWATER SALUDA)				1	10,000,000	104.8400	10,484,000	10,000,000	10,000,000					6.810	6.811	FA	257,267	681,000	03/19/2002	02/15/2017
93114K-AC-7	WAL MART STORES INC				1FE	296,741	99.5000	295,257	296,741	296,741					8.570	8.570	JJ	12,645	12,715	11/03/1994	01/02/2010
931422-AD-1	WALGREEN CO				1FE	6,110,160	107.3850	6,443,070	6,000,000	6,083,234		(2,898)			4.875	4.478	FA	121,875		09/11/2008	08/01/2013
931142-BT-9	WAL-MART STORES				1FE	957,868	106.5450	1,065,455	1,000,000	981,988		4,837			4.550	4.898	MN	7,583	45,500	06/01/2004	05/01/2013
931142-CH-4	WAL-MART STORES INC				1FE	4,990,650	104.8180	5,240,895	5,000,000	4,991,385		282			5.875	5.891	AO	70,174	293,750	03/29/2007	04/05/2027
931142-CM-3	WAL-MART STORES INC				1FE	3,180,030	110.2790	3,308,382	3,000,000	3,178,954		(1,076)			6.200	5.769	AO	39,267	93,000	07/20/2009	04/15/2038
931142-CM-3	WAL-MART STORES INC	0			1FE	10,600,100	110.2790	11,027,940	10,000,000	10,596,513		(3,587)			6.200	5.769	AO	130,889	310,000	07/20/2009	04/15/2038
92948#-AF-5	WAL-MART WESTMINSTER CTL				1	4,179,458	114.5520	4,775,108	4,168,495	4,175,964		113			6.730	6.700	MN	35,847	140,270	03/28/2002	05/15/2023
254687-AV-8	WALT DISNEY COMPANY				1FE	3,492,020	107.6650	3,768,286	3,500,000	3,495,113		1,528			4.700	4.743	JD	13,708	164,500	11/29/2007	12/01/2012
254687-CC-8	WALT DISNEY COMPANY				1FE	9,749,864	106.5830	10,125,357	9,500,000	9,631,227		(9,961)			5.700	5.745	JJ	249,692	199,500	06/27/2008	07/15/2011
25468P-BX-3	WALT DISNEY COMPANY				1FE	23,101,275	109.2310	25,013,853	22,900,000	22,974,473		(32,175)			6.375	6.215	MS	486,625	1,459,875	10/14/2008	03/01/2012
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	102.9850	5,149,235	5,000,000	4,956,280		1,209			6.570	6.571	MS	96,725	328,500	01/07/1998	01/12/2028
93883#-AD-5	WASHINGTON FOOTBALL 7.36% SERIES C				2	3,000,000	112.2330	3,366,978	3,000,000	3,000,000					7.360	7.360	AO	45,387	220,800	08/22/2002	10/17/2014
94106L-B#-5	WASTE MANAGEMENT CREDIT-LINKED NTS			2	2	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					1.451	1.451	MJSD	107,782	870,725	08/25/2003	06/30/2010

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
902917-AF-0	WASTE MANAGEMENT INC				2FE	13,038,434	110.8730	12,977,661	11,705,000	12,607,345		(86,681)			7.125	5.896	JD	37,066	833,981	04/26/2004	12/15/2017
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	4,414,480	108.2450	4,329,808	4,000,000	4,412,248		(2,232)			7.100	6.102	FA	118,333		11/02/2009	08/01/2026
94106L-AP-4	WASTE MANAGEMENT INC				2FE	10,640,800	110.0110	11,001,130	10,000,000	10,288,784		(90,866)			6.375	5.277	MN	81,458	637,500	10/13/2005	11/15/2012
94106L-AR-0	WASTE MANAGEMENT INC				2FE	10,408,530	105.4370	11,598,037	11,000,000	10,703,913		60,670			5.000	5.730	MS	161,944	550,000	06/23/2004	03/15/2014
94106L-AT-6	WASTE MANAGEMENT INC				2FE	4,982,500	110.8130	5,540,665	5,000,000	4,984,572		2,072			6.375	6.499	MS	97,396	172,656	02/23/2009	03/11/2015
94106L-AV-1	WASTE MANAGEMENT INC				2FE	12,930,580	99.3760	12,918,945	13,000,000	12,930,680		100			6.125	6.180	MN	97,319		11/12/2009	11/30/2039
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D			2	4FE	227,752	88.1740	228,519	259,169	228,519		8,642			2.481	6.989	MJSD	18	9,137	06/02/2008	02/05/2013
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO			2	4FE	541,114	88.2060	542,931	615,526	542,931		20,455			2.481	6.976	MJSD	42	12,041	06/02/2008	02/05/2013
942683-AD-5	WATSON PHARMACEUTICALS I				2FE	10,278,980	102.0980	10,209,780	10,000,000	10,276,885		(2,095)			5.000	4.322	FA	176,389		12/17/2009	08/15/2014
942683-AE-3	WATSON PHARMACEUTICALS I				2FE	6,985,720	103.1790	7,222,558	7,000,000	6,986,093		373			6.125	6.132	FA	151,253		08/18/2009	08/15/2019
94403*-AY-2	WAWA INC SR UNSEC. NTS				2FE	15,000,000	101.4380	15,215,711	15,000,000	15,000,000					5.870	5.870	MN	139,413	880,500	04/07/2005	05/04/2016
94403*-AY-2	WAWA INC SR UNSEC. NTS	D			2FE	10,000,000	101.4380	10,143,807	10,000,000	10,000,000					5.870	5.870	MN	92,942	587,000	04/07/2005	05/04/2016
94768N-AF-1	WEBSTER BANK				2FE	15,024,150	88.7100	13,306,455	15,000,000	15,009,960		(2,914)			5.875	5.850	JJ	406,354	881,250	06/17/2004	01/15/2013
94973V-AG-2	WELLPOINT INC				2FE	3,334,240	104.0320	3,641,117	3,500,000	3,369,676		22,062			5.000	5.876	JD	7,778	175,000	05/07/2008	12/15/2014
94973V-AJ-6	WELLPOINT INC				2FE	17,603,490	103.3960	18,611,298	18,000,000	17,903,567		13,038			5.000	5.536	JJ	415,000	150,000	04/25/2006	01/15/2011
94973V-AM-9	WELLPOINT INC				2FE	1,983,525	103.0250	2,060,504	2,000,000	1,986,759		1,373			5.875	5.998	JD	5,222	117,500	07/24/2007	06/15/2017
94980V-AA-6	WELLS FARGO BANK NA				1FE	2,876,550	101.9690	3,059,079	3,000,000	2,915,233		14,076			4.750	5.390	FA	56,208	142,500	02/07/2007	02/09/2015
955278-BH-8	WEST PENN POWER CO				2FE	11,289,645	102.2600	11,759,900	11,500,000	11,302,110		2,890			5.950	6.228	JD	30,411	386,750	05/07/2009	12/15/2017
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A S			1	2	31,722,625	98.0570	31,378,218	32,000,000	31,812,178		9,578			1.081	6.482	JAJO	62,436	649,352	09/10/2008	07/28/2012
95648*-AC-2	WEST VIRGINIA AMER WTR CO GENL MTG				2	13,000,000	110.0000	14,300,000	13,000,000	12,566,687		5,897			9.060	9.061	MN	196,300	1,177,800	01/29/1988	11/01/2031
97180*-QB-7	WESTAR / AQUILA INC / UTILICORP SECURED				2	11,927,432	114.2410	13,626,070	11,927,432	11,932,299		(638)			10.070	10.074	JJ	593,873	1,079,683	03/05/1991	01/03/2019
95709T-AD-2	WESTAR ENERGY INC				2FE	14,962,200	97.6690	14,650,275	15,000,000	14,970,680		2,054			5.100	5.124	JJ	352,750	765,000	06/27/2005	07/15/2020
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57%				1	25,554,995	105.0490	26,561,681	25,284,927	25,497,377		(10,926)			5.570	5.535	MON	62,594	1,407,127	12/14/2006	05/15/2028
959802-AB-5	WESTERN UNION CO				1FE	2,029,640	107.8720	2,157,446	2,000,000	2,021,916		(2,594)			5.930	5.731	AO	29,650	118,600	10/31/2006	10/01/2016
959802-AD-1	WESTERN UNION CO				1FE	9,990,000	106.7680	10,676,830	10,000,000	9,995,930		2,008			5.400	5.423	MN	66,000	540,000	11/14/2006	11/17/2011
961815-A#-4	WESTWOOD ONE, INC. 15.00% SENIOR SECURED				5	5,635,931	90.5050	13,134,493	14,512,451	6,238,384		602,454			15.000	56.519	MJSD	6,047	1,592,669	04/24/2009	07/15/2012
962166-AS-3	WEYERHAEUSER CO				3FE	1,044,229	91.0400	910,400	1,000,000	1,036,449		(1,612)			7.125	6.710	JJ	32,854	71,250	06/01/2004	07/15/2023
962166-AR-5	WEYERHAEUSER CO.				3FE	2,132,540	103.5030	2,070,054	2,000,000	2,052,592		(13,016)			7.250	6.399	JJ	72,500	145,000	07/10/2002	07/01/2013
963320-AN-6	WHIRLPOOL CORP				2FE	9,959,500	104.0030	10,400,250	10,000,000	9,970,961		3,512			6.500	6.556	JD	28,889	650,000	06/14/2006	06/15/2016
96332H-CA-5	WHIRLPOOL CORP				2FE	9,977,500	102.9730	10,297,330	10,000,000	9,985,072		4,203			5.500	5.563	MS	183,333	550,000	02/25/2008	03/01/2013
96332H-CC-1	WHIRLPOOL CORP				2FE	5,454,110	108.3400	5,417,015	5,000,000	5,446,969		(7,141)			8.000	3.948	MN	66,667		12/17/2009	05/01/2012
96432W-AB-1	WHITE PINE HYDRO, LLC OPCO 2037				2	20,000,000	68.9480	13,789,600	20,000,000	20,000,000					6.960	6.960	JJ	661,200	1,392,000	05/30/2007	07/10/2037
96647K-AE-2	WHITMAN CORP				1FE	2,319,204	105.0740	2,101,480	2,000,000	2,189,246		(28,933)			7.625	7.736	JD	6,778	152,500	01/01/2005	06/15/2015
96647K-AF-9	WHITMAN CORP				1FE	7,678,597	114.7250	7,452,536	6,496,000	7,498,532		(34,738)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
966629-AA-5	WHITNEY NATL BANK				2FE	9,982,500	82.0810	8,208,080	10,000,000	10,189,318		(20,703)			5.875	6.002	AO	146,875	587,500	03/15/2007	04/01/2017
990794-9A-9	WIMAR OPCO LLC, TERM LOAN			2	6FE	11,216,471	21.9820	2,487,179	11,314,696	2,487,179	(1)	(68,017)			6.500	13.501	MJSD			07/30/2008	01/03/2012
97381W-AD-6	WINDSTREAM CORP			1	3FE	3,052,500	101.7500	3,052,500	3,000,000	3,051,673		(827)			8.625	9.884	FA	107,813		11/24/2009	08/01/2016
97381W-AF-1	WINDSTREAM CORP			1	3FE	4,395,000	93.5000	4,114,000	4,400,000	4,395,804		315			7.000	7.696	MS	90,689	308,000	04/13/2007	03/15/2019
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN			2	2FE	7,897,956	100.0000	7,897,956	7,897,956	7,897,956					3.000	3.252	MJSD	48,704	268,074	10/17/2008	07/17/2013
976656-CC-0	WISC ELEC POWER				1FE	7,974,240	97.6750	7,813,960	8,000,000	7,974,333		93			4.250	4.290	JD	15,111		12/08/2009	12/15/2019
976656-BX-5	WISCONSIN ELECTRIC POWER				1FE	3,055,185	102.8410	3,270,357	3,180,000	3,121,979		15,402			4.500	5.095	MN	18,285	143,100	03/23/2005	05/15/2013
934548-AE-8	WMG ACQUISITION CORP			1	4FE	4,083,125	96.6250	4,106,563	4,250,000	4,085,493		2,368			7.375	8.490	AO	66,170		12/03/2009	04/15/2014
981811-B*-2	WORTHINGTON INDS INC FLOATING RATE NOTES			1	2	47,000,000	93.7390	44,057,156	47,000,000	47,000,000					1.253	4.032	JD	24,528	1,187,062	12/06/2004	12/17/2014
98259@-AA-8	WURTH GROUP OF NORTH AMERICA GTD SR NTS		R		1	29,993,610	105.3340	31,600,290	30,000,000	29,996,247		2,029			5.060	5.068	MS	413,233	1,024,650	09/10/2008	09/23/2011
026609-AM-9	WYETH				1FE	2,542,601	106.8260	2,670,655	2,500,000	2,522,035		(17,117)			6.950	6.176	MS	51,160	177,500	10/14/2008	03/15/2011
983024-AA-8	WYETH			3	1FE	1,517,895	108.7290	1,630,932	1,500,000	1,510,296		(2,878)			5.500	5.264	MS	24,292	84,750	03/22/2007	03/15/2013
983024-AE-0	WYETH				1FE	23,444,980	108.9470	26,147,376	24,000,000	23,642,186		68,922			5.500	5.874	FA	550,000	1,320,000	04/20/2006	02/01/2014
983024-AJ-9	WYETH				1FE	20,942,020	107.4870	23,109,641	21,500,000	21,084,753		28,922			5.500	5.850	FA	446,722	632,500	11/16/2007	02/15/2016
983024-AN-0	WYETH				1FE	3,468,500	104.2780	3,649,723	3,500,000	3,469,636		434			5.950	6.020	AO	52,063	213,500	03/27/2007	04/01/2037
98310W-AB-4	WYNDHAM WORLDWIDE				3FE	4,977,050	93.1590	4,657,970	5,000,000	4,982,717		1,959			6.000	6.053	JD	25,000	300,000	11/30/2006	12/01/2016
98388M-AA-5	XCEL ENERGY INC				2FE	16,500,060	105.2660	15,789,945	15,000,000	15,241,676		(35,040)			7.000	6.414	JD	87,500	525,000	03/16/2001	12/01/2010
984121-BM-4	XEROX CORPORATION			1	2FE	15,006,313	101.9950	14,559,858	14,275,000	14,527,701		(68,917)			7.625	6.482	JD	48,376	660,516	02/14/2007	06/15/2013
984121-BN-2	XEROX CORPORATION				2FE	8,804,150	106.8560	8,975,929	8,400,000	8,542,914		(26,739)			6.875	5.763	FA	218,167	233,750	11/30/2006	08/15/2011
984121-BP-7	XEROX CORPORATION	LS			2FE	1,562,400	106.3120	1,594,679	1,500,000	1,545,279		(5,907)			6.400	5.812	MS	28,267	96,000	11/30/2006	03/15/2016
984121-BS-1	XEROX CORPORATION				2FE	12,387,588	105.6820	12,681,840	12,000,000	12,390,724		(2,580)			5.500	4.066	MN	84,333	275,000	12/17/2009	05/15/2012
984121-BW-2	XEROX CORPORATION				2FE	1,747,480	104.3130	1,825,474	1,750,000	1,747,798		194			6.350	6.410	MN	14,199	111,125	04/23/2008	05/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
98374P-AZ-9	XLLIAC GLOBAL FUNDING				1FE	24,915,500	100.5810	25,145,250	25,000,000	24,988,618		3,057			4.800	4.877	FA	470,000		08/03/2005	08/10/2010
98374P-BA-3	XLLIAC GLOBAL FUNDING			3	1FE	10,000,000	96.6640	9,666,410	10,000,000	10,000,000					0.574	4.107	FMAN	8,292	158,501	08/03/2005	08/10/2010
98385X-AD-8	XTO ENERGY INC				2FE	2,986,659	107.4640	3,057,345	2,845,000	2,980,769		(4,299)			4.900	3.631	FA	58,085		10/21/2009	02/01/2014
98385X-AJ-5	XTO ENERGY INC				2FE	7,701,125	107.9790	8,260,386	7,650,000	7,701,008		(116)			6.100	6.048	AO	116,663		11/04/2009	04/01/2036
98385X-AM-8	XTO ENERGY INC				2FE	6,908,415	117.7890	7,656,298	6,500,000	6,908,368		(403)			6.750	6.292	FA	182,813	101,250	10/19/2009	08/01/2037
98385X-AP-1	XTO ENERGY INC				2FE	10,395,100	106.6670	10,666,670	10,000,000	10,389,755		(5,345)			5.500	4.930	JD	24,444	275,000	11/04/2009	06/15/2018
98385X-AS-5	XTO ENERGY INC				2FE	1,498,965	111.2440	1,668,666	1,500,000	1,499,206		174			5.750	5.592	JD	3,833	86,250	08/04/2008	12/15/2013
98385X-AT-3	XTO ENERGY INC				2FE	1,495,695	114.2700	1,714,050	1,500,000	1,496,123		310			6.500	6.418	JD	4,333	97,500	08/04/2008	12/15/2018
98458P-AB-1	YALE UNIVERSITY				1FE	34,036,090	99.6300	33,874,370	34,000,000	34,035,191		(899)			2.900	2.834	AO	139,683		11/06/2009	10/15/2014
990817-9A-8	YANKEE CANDLE CO., INC. TERM LOAN			2	3FE	2,734,082	99.5320	2,734,098	2,746,955	2,734,098		6,112			2.231	2.445	MJSD	342	76,655	08/08/2007	02/06/2014
98478*-AG-2	YANKEE GAS SERVICES CO 1ST MTG SER B				2	9,781,203	114.7670	11,476,662	10,000,000	9,846,857		6,885			8.480	8.688	MS	282,667	848,000	01/15/1992	03/01/2022
987184-A*-9	YORK WATER 10.17% DUE 02/01/2019				1	6,000,000	110.0000	6,600,000	6,000,000	6,045,618		(2,968)			10.170	10.171	FA	254,250	610,200	11/29/1988	02/01/2019
987184-B*-8	YORK WATER CO SR NOTE				1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.600	9.600	FA	200,000	480,000	11/29/1988	02/01/2019
987184-C#-3	YORK WATER CO SR NOTE				1	6,500,000	110.0000	7,150,000	6,500,000	6,719,974		(11,368)			10.050	10.053	MS	165,127	653,250	08/09/1990	09/30/2020
988498-AD-3	YUM! BRANDS INC				2FE	1,778,520	108.0490	2,160,988	2,000,000	1,779,962		1,442			6.875	7.853	MN	17,569	137,500	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				2FE	3,993,960	100.4400	4,017,616	4,000,000	3,994,122		162			5.300	5.357	MS	74,200		08/20/2009	09/15/2019
988498-AF-8	YUM! BRANDS INC	D			2FE	2,995,470	100.4400	3,013,212	3,000,000	2,995,591		121			5.300	5.357	MS	55,650		08/20/2009	09/15/2019
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	17,035,020	99.0920	16,845,674	17,000,000	17,034,689		(331)			4.625	4.620	MN	96,097		11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	5,989,560	98.0310	5,881,842	6,000,000	5,989,576		16			5.750	5.777	MN	42,167		11/12/2009	11/30/2039
989701-AJ-6	ZIONS BANCORP				3FE	13,312,898	70.7300	8,664,437	12,250,000	12,856,345		(89,923)			6.000	4.993	MS	216,417	735,000	11/14/2005	09/15/2015
989701-AL-1	ZIONS BANCORP				3FE	4,033,356	72.8490	2,913,972	4,000,000	4,018,132		(3,693)			5.650	5.535	MN	28,878	226,000	01/01/2005	05/15/2014
69350K-AA-4	PNC PREFERRED FUNDING TR			1	1FE	20,000,000	70.4810	14,096,280	20,000,000	20,000,000					6.113	6.113	MJSD	54,338	764,125	03/22/2007	01/01/9999
74927P-AA-7	RBS CAPITAL TRUST II		R	1	5FE	3,639,486	60.0000	4,200,000	7,000,000	3,640,000		175	3,315,154		6.425	6.476	JD	1,249	449,750	06/05/2007	01/01/9999
74927Q-AA-5	RBS CAPITAL TRUST III		R	1	5FE	918,648	50.0000	1,000,000	2,000,000	920,000					5.512	6.109	MS	27,866		09/11/2006	01/01/9999
C0118#-AA-0	ALBECOUR INC. 7.27% SENIOR NOTES		A		1	19,478,261	109.9020	21,407,008	19,478,261	19,478,261					7.270	7.833	JD	62,936	1,371,817	11/26/2002	12/15/2017
013716-AP-0	ALCAN INC				2FE	2,508,450	104.9150	2,622,880	2,500,000	2,501,402		(1,087)			6.450	6.399	MS	47,479	161,250	12/26/2001	03/15/2011
013716-AS-4	ALCAN INC				2FE	968,700	102.6820	1,026,822	1,000,000	986,719		3,538			4.500	4.932	MN	5,750	45,000	04/19/2004	05/15/2013
013716-AT-2	ALCAN INC				2FE	18,551,280	105.4080	20,027,463	19,000,000	18,781,744		47,024			5.200	5.520	JJ	455,578	988,000	06/24/2004	01/15/2014
032479-AC-1	ANADARKO FINANCE CO				2FE	453,716	105.6730	422,693	400,000	410,215		(7,260)			6.750	4.748	MN	4,500	27,000	02/24/2003	05/01/2011
06849V-AB-9	BARRICK GOLD FINANCE INC		A		1FE	1,410,255	104.9900	1,574,850	1,500,000	1,443,604		9,767			4.875	5.771	MN	9,344	73,125	04/24/2006	11/15/2014
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B		A	2	5FE	3,676,465	96.0090	3,543,405	3,690,699	3,676,923		2,593			3.026	3.406	FMAN	14,248	151,682	12/03/2008	06/28/2013
12201P-AA-4	BURLINGTON RESOURCES FIN				1FE	3,824,555	106.2640	3,719,237	3,500,000	3,552,616		(44,410)			6.680	5.280	FA	88,324	233,800	11/05/2002	02/15/2011
12201P-AC-0	BURLINGTON RESOURCES FIN				1FE	467,469	107.8140	474,383	440,000	446,005		(3,449)			6.400	5.508	FA	10,638	28,160	08/22/2002	08/15/2011
12201P-AM-8	BURLINGTON RESOURCES FIN				1FE	9,504,280	109.4460	9,850,104	9,000,000	9,126,047		(26,025)			6.500	5.718	JD	48,750	455,000	08/29/2002	12/01/2011
12201P-AN-6	BURLINGTON RESOURCES FIN				1FE	5,918,700	117.0690	5,853,430	5,000,000	5,817,003		(17,571)			7.400	6.044	JD	30,833	370,000	02/25/2003	12/01/2031
124765-B*-8	CAE, INC. SER. D SR NTS		A		2	15,000,000	108.4110	16,261,623	15,000,000	14,967,293		11,707			7.760	7.760	JD	80,833	1,164,000	04/30/1997	06/06/2012
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,492,125	108.0050	2,700,138	2,500,000	2,494,444		696			5.800	5.844	JD	12,083	145,000	05/23/2006	06/01/2016
136375-BH-4	CANADIAN NAT'L RAILWAYS		A		1FE	5,583,060	104.2490	6,254,922	6,000,000	5,824,209		38,804			4.400	5.407	MS	77,733	132,000	06/15/2004	03/15/2013
136375-BL-5	CANADIAN NAT'L RAILWAYS		A		1FE	28,163,490	109.3070	29,512,971	27,000,000	28,074,189		(19,013)			6.250	5.941	FA	703,125	1,687,500	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	23,830,679	104.1960	23,261,824	22,325,000	23,706,068		(26,906)			6.450	5.962	JD	4,000	1,439,963	10/13/2004	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES		A		2FE	1,523,475	97.9230	1,468,848	1,500,000	1,521,855		(384)			5.850	5.738	FA	36,563	87,750	04/25/2005	02/01/2035
136440-AL-8	CANADIAN PACIFIC RAILWAY		A		2FE	14,714,300	130.5150	13,051,470	10,000,000	13,497,783		(213,215)			9.450	5.357	FA	393,750	945,000	05/28/2003	08/01/2021
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS		A		2	25,770,273	99.3390	26,140,233	26,314,286	25,804,316		22,733			5.410	5.686	MS	466,625	1,413,554	09/10/2008	03/03/2024
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	3,440,815	94.9420	3,322,970	3,500,000	3,442,837		801			5.950	6.081	MN	26,610	208,250	05/03/2007	05/15/2037
13645R-AJ-3	CANADIAN PACIFIC RR CO		A		2FE	4,983,150	113.6550	5,682,740	5,000,000	4,983,892		742			7.250	7.298	MN	46,319	181,250	05/12/2009	05/15/2019
C2107#-AA-9	CANFOR PULP FINANCE GTD SR NTS 6.41% 11/		A		2	12,500,000	106.0070	13,250,875	12,500,000	12,500,000					6.410	6.410	MN	68,997	608,950	11/13/2006	11/30/2013
125094-AB-8	CDP FINANCIAL		A		1FE	41,986,560	97.5810	40,984,020	42,000,000	41,986,811		251			3.000	3.007	MN	126,000		11/20/2009	11/25/2014
125094-AC-6	CDP FINANCIAL		A		1FE	9,974,000	96.6050	9,660,530	10,000,000	9,974,034		34			5.600	5.618	MN	56,000		11/20/2009	11/25/2039
15135U-AA-7	CENOVUS ENERGY INC		A		2FE	1,998,060	103.2250	2,064,494	2,000,000	1,998,160		100			4.500	4.514	MS	25,750		09/15/2009	09/15/2014
15135U-AC-3	CENOVUS ENERGY INC		A		2FE	11,991,960	104.3070	12,516,792	12,000,000	11,992,132		134			5.700	5.764	AO	195,700		09/15/2009	10/15/2019
20825V-AB-8	CONOCOPHILLIPS CANADA				1FE	3,523,940	100.7930	3,527,745	3,500,000	3,523,357		(352)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
292505-AD-6	ENCANA CORP		A		2FE	4,956,150	107.1730	5,358,665	5,000,000	4,959,227		653			6.500	6.567	FA	122,778	325,000	07/28/2004	08/15/2034
698900-AF-4	ENCANA CORP		A		2FE	5,518,450	107.5540	5,377,710	5,000,000	5,123,744		(8,829)			6.300	4.871	MN	52,500		10/02/2002	11/01/2011
292506-AA-0	ENCANA HLDINGS FIN CORP		A		2FE	19,922,800	109.1700	21,833,960	20,000,000	19,960,962		7,709			5.800	5.852	MN	193,333	1,160,000	05/10/2004	05/01/2014
C8854*-AA-5	FREEMAN DECORATING CO. SER A SR NTS				2	29,976,578	103.3720	31,011,600	30,000,000	30,854,923		(557,146)			5.750	5.750	JD	14,375	1,581,250	09/10/2008	06/28/2011
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L		A	2	3FE	972,500	100.0000	972,500	972,500	972,500					1.773	1.903	MON	2,346		03/12/2007	02/14/2014

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
448055-AB-9	HUSKY ENERGY INC		A		2FE	9,957,500	106.5300	10,652,950	10,000,000	9,968,918		2,357			6.150	6.194	JD	27,333	615,000	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	4,081,120	105.9410	4,237,640	4,000,000	4,080,695		(425)			6.800	6.639	MS	80,089	136,000	07/28/2009	09/15/2037
448055-AE-3	HUSKY ENERGY INC		A		2FE	7,549,220	109.0050	7,630,350	7,000,000	7,514,952		(22,849)			5.900	4.120	JD	18,356	245,506	08/31/2009	06/15/2014
448055-AF-0	HUSKY ENERGY INC		A		2FE	7,981,360	115.5600	9,244,792	8,000,000	7,982,128		768			7.250	6.908	JD	25,778	344,778	05/06/2009	12/15/2019
448814-ED-1	HYDRO-QUEBEC DEB SER IF		A		1FE	180,310	114.4180	171,627	150,000	162,320		(3,604)			8.000	8.050	FA	5,000	12,000	06/01/2004	02/01/2013
453258-AN-5	INCO LTD				2FE	1,998,340	110.0280	2,200,558	2,000,000	1,999,486		191			7.750	7.762	MN	19,806	155,000	05/08/2002	05/15/2012
453258-AP-0	INCO LTD				2FE	2,986,560	100.0960	3,002,880	3,000,000	2,987,786		208			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
C4861#-AB-9	IRVING OIL LIMITED 4.95% SER B SR NTS		A		2	8,000,000	100.8970	8,071,760	8,000,000	8,000,000					4.950	4.950	JD	5,500	404,000	05/29/2003	06/26/2010
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR		A		2	8,000,000	101.7700	8,141,600	8,000,000	8,000,000					5.570	5.570	MS	148,533	445,595	08/10/2005	08/30/2015
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE CORP SER 2 SR		A		2	10,000,000	95.4880	9,548,800	10,000,000	10,000,000					6.160	6.160	MS	205,333	615,995	08/10/2005	08/30/2025
C5864@-AD-1	MULLEN GROUP SERIES D		C		2	18,696,581	92.8470	19,497,868	18,696,581	19,895,784				2,696,767	5.760	5.760	JD	576,182	519,967	06/16/2006	06/30/2016
C5864@-AE-9	MULLEN GROUP SERIES E SERIES E		A		2	20,000,000	100.5170	20,103,400	20,000,000	20,000,000					5.900	5.899	MS	308,111	589,984	05/02/2007	09/27/2017
65334H-AJ-1	NEXEN INC		A		2FE	7,955,600	114.6450	9,171,560	8,000,000	7,955,771		171			7.500	7.547	JJ	251,667		07/27/2009	07/30/2039
65334H-AK-8	NEXEN INC		A		2FE	3,842,339	105.8120	4,073,762	3,850,000	3,842,575		236			6.200	6.227	JJ	100,121		07/27/2009	07/30/2019
65334H-AK-8	NEXEN INC	LS	A		2FE	3,143,732	105.8120	3,333,078	3,150,000	3,143,925		193			6.200	6.227	JJ	81,918		07/27/2009	07/30/2019
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO		A	2	3FE	920,521	100.0000	920,521	920,521	920,521					1.983	2.068	MJSD	813	25,808	09/11/2007	05/12/2013
66977T-AC-0	NOVA CHEMICALS LTD			1	4FE	2,328,750	91.0000	2,047,500	2,250,000	2,290,734		(7,137)			7.875	7.136	MS	52,172	177,188	01/01/2005	09/15/2025
669780-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	110.6990	11,069,860	10,000,000	9,879,307		3,519			7.500	7.628	FA	272,917	750,000	08/15/1996	08/20/2026
68383K-AB-5	OPTI CANADA INC		A	1	5FE	3,823,750	82.3750	3,039,638	3,690,000	3,768,396		(23,049)			8.250	8.054	JD	13,530	304,425	06/19/2007	12/15/2014
706327-AB-9	PEMBINA PIPELINE CORP 2014		C		2	9,461,426	95.9260	12,470,393	9,461,426	12,316,438				1,669,427	5.990	5.990	JD	32,789	710,570	04/30/2004	06/15/2014
716442-AH-1	PETRO-CANADA		A		2FE	4,646,289	90.7980	4,980,281	5,485,000	4,711,447		13,604			5.350	6.531	JJ	135,312	293,448	06/23/2004	07/15/2033
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,497,435	107.4970	1,612,460	1,500,000	1,497,756		201			6.050	6.073	MN	11,596	90,750	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		2FE	1,496,760	110.2300	1,653,456	1,500,000	1,496,818		36			6.800	6.817	MN	13,033	102,000	05/12/2008	05/15/2038
73755L-AB-3	POTASH CORP		A		2FE	24,721,991	108.4100	23,351,449	21,540,000	22,164,587		(413,950)			7.750	5.588	MN	143,750	1,669,350	12/04/2002	05/31/2011
73755L-AE-7	POTASH CORP-SASKATCHEWAN		A		2FE	2,992,710	107.4600	3,223,812	3,000,000	2,993,569		859			5.250	5.352	MN	20,125	84,875	04/28/2009	05/15/2014
748148-QX-4	QUEBEC 6.125 01/22/2011		A		1FE	2,034,081	105.7090	2,114,178	2,000,000	2,016,419		(14,708)			6.125	5.312	JJ	54,104	122,500	10/14/2008	01/22/2011
748148-QX-4	QUEBEC 6.125 01/22/2011	LS	A		1FE	508,520	105.7090	528,545	500,000	504,105		(3,677)			6.125	5.312	JJ	13,526	30,625	10/14/2008	01/22/2011
75944R-A*-2	RELIANCE HOME COMFORT 6.3% 03/31/2013		A		2	25,000,000	105.0360	26,258,968	25,000,000	25,000,000					6.300	5.872	MN	135,625	1,575,000	03/18/2008	03/31/2013
77531Q-AC-2	ROGERS WIRELESS INC		A		2FE	627,200	110.7190	708,604	640,000	632,740		1,466			6.375	6.690	MS	13,600	40,800	10/20/2005	03/01/2014
78009J-VK-8	ROYAL BANK OF CANADA NY		A		1FE	15,007,280	100.3310	15,049,710	15,000,000	15,007,592		193			2.250	2.249	MS	92,813		12/17/2009	03/15/2013
867229-AC-0	SUNCOR ENERGY INC		A		2FE	14,048,149	110.1680	13,425,036	12,186,000	13,857,849		(35,648)			7.150	6.019	FA	363,041	871,299	04/12/2004	02/01/2032
86722T-AA-0	SUNCOR ENERGY INC		A		2FE	3,495,905	107.3030	3,755,609	3,500,000	3,496,397		319			6.100	6.105	JD	17,792	213,500	06/03/2008	06/01/2018
87971M-AC-7	TELUS CORP		A		2FE	11,259,829	108.2600	11,899,972	10,992,000	11,042,993		(32,954)			8.000	7.648	JD	73,280	879,360	06/08/2001	06/01/2011
884903-BA-2	THOMSON REUTERS CORP		A		1FE	7,915,378	109.4710	8,210,333	7,500,000	7,915,675		(1,302)			5.950	4.344	JJ	205,771	222,712	12/17/2009	07/15/2013
884903-BB-0	THOMSON REUTERS CORP		A		1FE	2,427,558	113.0250	2,769,103	2,450,000	2,430,095		1,687			6.500	6.688	JJ	73,432	170,309	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP		A		1FE	10,388,408	98.5080	10,269,417	10,425,000	10,389,144		572			4.700	4.770	AO	125,216		09/22/2009	10/15/2019
884903-BG-9	THOMSON REUTERS CORP	LS	A		1FE	3,562,452	98.5080	3,521,647	3,575,000	3,562,704		252			4.700	4.770	AO	42,940		09/22/2009	10/15/2019
893526-BY-8	TRANS CANADA PIPELINE DEB		A		1FE	3,164,060	134.3000	4,029,009	3,000,000	3,052,631		(2,608)			9.875	9.446	JJ	148,125	296,250	02/15/1991	01/01/2021
89346D-AA-5	TRANSALTA CORP		A		2FE	5,979,300	108.2030	6,492,186	6,000,000	5,993,399		2,308			6.750	6.797	JJ	186,750	405,000	06/20/2002	07/15/2012
89346D-AC-1	TRANSALTA CORP		A		2FE	19,944,800	104.2610	20,852,120	20,000,000	19,951,567		2,396			6.650	6.703	MN	169,944	997,500	05/06/2008	05/15/2018
89346D-AD-9	TRANSALTA CORP		A		2FE	11,973,960	100.6960	12,083,532	12,000,000	11,974,550		590			4.750	4.982	JJ	76,000		11/09/2009	01/15/2015
89352H-AD-1	TRANS-CANADA PIPELINES		A		1FE	4,591,650	105.6050	5,280,255	5,000,000	4,594,716		3,066			6.200	6.856	AO	65,444	155,000	05/11/2009	10/15/2037
893578-A@-3	TRANSCONTINENTAL INC, FLOAT. RATE SER 20		A	1	2	16,500,000	96.6290	15,943,861	16,500,000	16,500,000					0.956	4.151	MJSD	13,578	302,693	10/05/2004	03/01/2012
893578-A*-5	TRANSCONTINENTAL INC, FLOAT. RATE SER. 2		A	1	2	10,000,000	96.6290	9,662,946	10,000,000	10,000,000					0.956	2.686	MJSD	8,229	183,450	10/05/2004	03/01/2012
655422-AQ-6	XSTRATA CANADA CORP				2FE	35,495,900	107.2760	37,546,460	35,000,000	35,077,783		(64,079)			8.375	8.163	FA	1,107,361	2,931,250	06/11/2001	02/15/2011
98417E-AC-4	XSTRATA FINANCE CANADA				2FE	8,473,395	101.9750	8,667,884	8,500,000	8,474,010		302			6.900	6.918	MN	74,942	586,500	11/13/2007	11/15/2037
991179-9A-2	AMCOR LIMITED 2009 7-YEAR		F		2Z	10,000,000	99.7940	9,979,404	10,000,000	10,000,000					5.380	5.380	JD	23,911		11/17/2009	12/15/2016
Q0307#-AB-4	AMCOR LIMITED SERIES B		F		2	5,833,593	105.7100	6,342,616	6,000,000	5,916,779		24,893			5.650	5.650	JD	13,183	339,000	11/18/2002	12/17/2012
Q0307#-AC-2	AMCOR LIMITED SERIES C		F		2	7,457,079	103.6290	8,290,302	8,000,000	7,730,028		80,747			4.910	4.910	JD	15,276	392,800	11/18/2002	12/17/2012
00182E-AJ-8	AUST & NZ BANKING GROUP		F		1FE	1,498,590	107.6540	1,614,803	1,500,000	1,498,957		255			6.200	6.234	JJ	41,850	93,775	07/09/2008	07/19/2013
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	18,695,320	109.6830	18,646,127	17,000,000	18,629,781		(56,648)			5.500	3.076	AO	233,750		10/22/2009	04/01/2014
055451-AD-0	BHP BILLITON FINANCE		F		1FE	8,039,020	106.4400	8,515,216	8,000,000	8,025,198		(10,386)			5.125	4.974	MS	104,778	410,000	08/18/2008	03/29/2012
055451-AF-5	BHP BILLITON FINANCE		F		1FE	10,284,542	107.1380	11,131,607	10,390,000	10,304,400		9,375			5.400	5.539	MS	143,382	561,060	10/19/2007	03/29/2017
055451-AB-4	BHP BILLITON FINANCE USA		F		1FE	9,625,900	108.2650	10,826,510	10,000,000	9,745,382		19,893			5.250	5.760	JD	23,333	393,750	04/19/2006	12/15/2015
055450-AH-3	BHP FINANCE USA LTD		F		1FE	4,170,040	109.8570	4,394,264	4,000,000	4,145,058		(5,171)			6.420	6.064	MS	85,600	256,800	06/25/2004	03/01/2026
Q1403*-AA-1	BLUESCOPE STEEL (FINANCE) LTD SER. A SR		F		2	32,865,450	102.7970	33,923,010	33,000,000	32,918,025		25,333			5.230	5.317	JJ	858,156	679,900	11/21/2005	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 (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
Q1403*-AB-9	BLUESCOPE STEEL (FINANCE) LTD SER. B SR		F		2	16,000,000	103.6000	16,576,000	16,000,000	15,980,000					5.740	5.740	JJ	456,649	918,400	05/27/2004	07/01/2014
12682N-AF-6	CABLE & WIRE OPT FIN 144A		F		1FE	20,446,120	102.7600	20,551,980	20,000,000	20,102,041		(33,733)			8.000	7.592	JD	40,000	1,400,000	06/27/2008	06/22/2010
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	34,964,650	98.7210	34,552,525	35,000,000	34,965,726		985			3.250	3.272	MN	186,424		10/28/2009	11/02/2014
20272B-AF-1	COMMONWEALTH BANK AUST		F		1FE	20,266,672	101.8270	19,687,252	19,334,000	20,244,906		(21,767)			3.625	2.507	JD	11,681	350,429	11/17/2009	06/25/2014
20272B-AK-0	COMMONWEALTH BANK AUST		F		1FE	4,989,600	98.3430	4,917,125	5,000,000	4,990,162		384			2.900	2.945	MS	41,889		09/10/2009	09/17/2014
20272B-AN-4	COMMONWEALTH BANK AUST		F		1FE	14,989,500	98.0060	14,700,915	15,000,000	14,989,697		197			2.700	2.715	MN	40,500		11/18/2009	11/25/2014
2027A0-DH-9	COMMONWEALTH BANK AUST		F		1FE	9,969,300	100.2430	10,024,320	10,000,000	9,970,489		978			3.750	3.818	AO	79,167		10/08/2009	10/15/2014
Q2759#-AE-7	CONSOLIDATED PRESS (2000 ISSUE) 8.62'S 0		F		2	4,416,800	111.4550	4,458,190	4,000,000	4,247,506		(76,473)			8.620	5.641	MN	44,058	344,800	07/18/2007	11/15/2012
Q2759#-AJ-6	CONSOLIDATED PRESS (FINANCE) LIMITED 201		F		2	709,517	103.2150	774,113	750,000	723,001		1,471			4.930	4.930	AO	6,368		09/10/2008	04/29/2012
Q2759#-AC-1	CONSOLIDATED PRESS 8.52% SERIES C SR NTS		F		2	12,000,000	104.8440	12,581,264	12,000,000	12,000,000					8.520	8.520	MN	130,640	1,022,400	08/13/2001	11/15/2010
G3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 2009 TRANS		F		1FE	10,000,000	107.2280	10,722,844	10,000,000	10,000,000					5.210	5.210	MS	151,958		07/15/2009	09/16/2014
Q4877#-AA-8	ILUKA RESOURCES 4.67% SER A SR NST		F		2	6,000,000	100.2460	6,014,768	6,000,000	6,000,000					4.670	4.670	JD	14,788	280,200	04/21/2003	06/12/2010
Q4877#-AB-6	ILUKA RESOURCES 5.25% SER B SR NTS		F		2	8,752,190	97.4900	8,676,593	8,900,000	8,833,753		16,902			5.250	5.491	JD	24,660	467,250	07/08/2004	06/12/2013
55607E-AA-8	MACQUARIE BANK LTD		F		1FE	13,138,672	105.0810	12,998,507	12,370,000	13,117,770		(20,902)			4.100	2.488	JD	19,723	253,585	11/16/2009	12/17/2013
6325C0-AY-7	NATIONAL AUSTRALIA BANK		F		1FE	19,987,400	99.3540	19,870,880	20,000,000	19,987,910		510			2.350	2.372	MN	58,750		11/06/2009	11/16/2012
Q8530#-AB-6	ONESTEEL LTD SER B SENIOR NOTES		F	3	2	15,073,478	103.2440	15,486,669	15,000,000	15,046,659		(11,910)			5.880	5.299	JD	46,550	882,000	08/29/2007	06/12/2013
Q8530#-AD-2	ONESTEEL LTD SER D SR NTS		F	3	2	29,975,986	103.7200	31,116,000	30,000,000	29,961,581		27,819			5.780	5.636	JJ	727,317	1,156,000	06/27/2008	07/30/2011
Q7160#-AC-3	ORICA FINANCE (2005 TRANSACTION - AUD DE		D	3	2	10,000,000	83.0630	10,779,023	10,000,000	11,590,348				2,623,941	3.690	7.114	MN	66,789	476,311	03/23/2005	05/05/2015
Q7160#-AA-7	ORICA FINANCE LTD 5.84% SER A GTD SR NTS		F		2	6,000,000	105.1820	6,310,908	6,000,000	6,000,000					5.840	5.840	AO	81,760	350,400	08/20/2003	10/07/2015
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS		F		2FE	20,000,000	104.1370	20,827,498	20,000,000	20,000,000					6.090	6.090	AO	284,200	1,218,000	08/20/2003	10/07/2018
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT		D	3	4	9,271,945	104.4810	6,239,801	10,756,047	10,376,949		78,132		(1,419,782)	6.610	5.269	FA	271,081	318,839	06/01/2009	02/11/2014
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T		F		1	31,755,928	120.0000	37,080,000	30,900,000	31,627,364		(55,648)			7.820	7.762	JAN	2,402,956	2,416,380	09/16/1997	01/03/2019
767201-AE-6	RIO TINTO FIN USA LTD		F		2FE	16,438,125	107.9040	17,804,111	16,500,000	16,454,757		9,749			5.875	6.030	JJ	446,990	694,719	06/24/2008	07/15/2013
Q8277*-AG-6	SANTOS FINANCE LTD SERIES C SR NTS		F		2	21,000,000	106.5400	22,373,457	21,000,000	21,000,000					5.950	5.950	AO	305,433	1,249,500	08/23/2002	10/03/2014
Y9033T-AA-9	SPI ELECTRICITY & GAS		F		1FE	24,799,750	104.6260	26,156,525	25,000,000	26,685,739		(314,563)			5.000	5.104	MN	197,917	1,250,000	01/12/2005	11/04/2014
873144-AA-7	SPI ELECTRICITY & GAS AU		F		1FE	10,134,700	104.3640	10,436,370	10,000,000	11,013,614		(241,386)			6.150	5.924	MN	78,583	615,000	05/19/2006	11/15/2013
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR		F		1	5,217,000	91.7370	4,785,945	5,217,000	5,217,000					5.980	5.980	JD	8,666	311,977	06/05/2007	06/21/2018
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	D	F		1	24,783,000	91.7370	22,735,302	24,783,000	24,783,000					5.980	5.980	JD	41,167	1,482,023	06/05/2007	06/21/2018
Q8815#-AA-4	TABCORP HOLDINGS LTD (AUSTRALIA) SER A G		F		2	9,935,401	101.2500	10,125,000	10,000,000	9,946,940		1,236			5.270	5.270	JD	14,639	483,083	09/10/2008	12/21/2014
Q8815#-AB-2	TABCORP HOLDINGS LTD (AUSTRALIA) SER B G		F		2	11,762,975	98.5400	11,824,800	12,000,000	11,792,522		22,833			5.420	5.732	JD	18,067	650,400	09/10/2008	12/21/2016
Q8977*-AA-2	TEN GROUP PTY LTD SR NTS		F		2	15,000,000	102.1170	15,317,573	15,000,000	15,000,000					5.380	5.380	MS	246,583	807,000	02/13/2003	03/11/2013
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL		F		1	9,513,533	111.5360	10,611,044	9,513,533	9,513,533					5.860	5.860	MN	72,784	533,915	10/03/2006	11/14/2018
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		F		1	15,000,000	94.6130	14,191,950	15,000,000	15,000,000					5.350	5.350	FA	314,313	802,500	05/26/2005	08/10/2020
Q9194#-AB-1	TRANSURBAN FINANCE CO. SER. 2004-1, TR.		F		1FE	14,529,365	107.6470	15,877,963	14,750,000	15,252,868		(63,409)			5.170	5.408	JD	50,838	762,575	09/10/2008	12/07/2016
873152-AC-6	TXU AUSTRALIA 144A		F		1FE	7,513,352	109.6730	8,225,505	7,500,000	7,507,574		(819)			7.250	7.438	JD	45,313	543,750	09/08/2000	12/01/2016
Q7397#-AA-2	VISY INDUSTRIES / PRATT FINANCE PTY LTD		F		2	20,000,000	108.8250	21,765,090	20,000,000	19,987,000		4,751			7.960	7.960	MN	168,044	1,592,000	04/17/1997	05/23/2012
Q7397#-AE-4	VISY INDUSTRIES / PRATT FINANCE PTY LTD		F		2	15,000,000	110.1570	16,523,504	15,000,000	15,160,795		(18,699)			8.120	8.120	MN	128,567	1,218,000	04/17/1997	05/23/2016
980236-AJ-2	WOODSIDE FINANCE LTD		F		2FE	9,928,000	100.8920	10,089,160	10,000,000	9,929,835		1,835			4.500	4.663	MN	63,750		11/03/2009	11/10/2014
980888-AA-9	WOOLWORTHS LIMITED		F		1FE	24,977,750	104.8610	26,215,150	25,000,000	24,985,465		2,042			5.550	5.562	MN	177,292	1,387,500	11/16/2005	11/15/2015
03937L-AA-3	ARCH CAPITAL GROUP LTD				2FE	8,963,600	99.5250	7,961,992	8,000,000	8,918,159		(15,409)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
05461T-AA-5	AXIS CAPITAL HOLDINGS				2FE	20,083,000	100.6590	19,628,505	19,500,000	19,839,295		(27,098)			5.750	5.343	JD	93,438	833,750	06/30/2005	12/01/2014
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	13,000,000	90.8180	11,806,400	13,000,000	13,000,000					4.810	4.810	JJ	310,913	240,500	06/10/2005	07/02/2015
45687A-AA-0	INGERSOLL-RAND FIN I				2FE	12,981,410	110.8400	14,409,148	13,000,000	12,983,289		923			6.875	6.895	FA	337,639	550,000	08/12/2008	08/15/2018
45687A-AB-8	INGERSOLL-RAND FIN I				2FE	1,499,355	107.9760	1,619,648	1,500,000	1,499,514		117			6.000	6.010	FA	34,000	90,000	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	5,082,500	103.0000	5,150,000	5,000,000	5,080,989		(1,511)			8.875	8.318	JJ	204,618		12/07/2009	01/15/2015
45822E-AK-6	INTELSAT SUBSIDIARY HLDG	LS	F	1	4FE	1,015,000	103.0000	1,030,000	1,000,000	1,014,675		(325)			8.875	8.318	JJ	40,924		11/30/2009	01/15/2015
65504R-AD-6	NOBLE GROUP LTD		F		2FE	8,423,925	102.6250	8,723,125	8,500,000	8,424,811		777			6.750	6.651	JJ	98,813		10/22/2009	01/29/2020
65504R-AD-6	NOBLE GROUP LTD	LS	F		2FE	3,964,200	102.6250	4,105,000	4,000,000	3,964,617		417			6.750	6.651	JJ	46,500		10/22/2009	01/29/2020
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	10,051,040	105.0530	10,505,260	10,000,000	10,048,242		(2,798)			5.125	5.058	FA	200,729	256,250	04/09/2009	02/10/2019
G5924#-AA-9	PRICEWATERHOUSECOOPERS LLP/LIFEGUARD SYN			3	1	34,865,550	98.8500	34,597,595	35,000,000	34,927,158		47,111			1.126	6.169	MJSD	110,573	557,628	09/10/2008	07/25/2011
947075-AA-5	WEATHERFORD INTL INC				2FE	17,951,055	104.2850	19,657,760	18,850,000	18,993,866		(36,224)			4.950	14.895	AO	196,983	933,075	06/29/2004	10/15/2013
947075-AA-5	WEATHERFORD INTL INC	LS			2FE	1,097,445	104.2850	1,199,280	1,150,000	1,125,304		5,705			4.950	5.587	AO	12,018	56,925	06/23/2004	10/15/2013
947076-AB-1	WEATHERFORD INTL INC				2FE	9,687,100	102.3810	10,238,140	10,000,000	9,784,312		28,476			5.500	5.924	FA	207,778	550,000	04/19/2006	02/15/2016
964152-AA-0	WHITE MOUNTAINS RE GROUP				2FE	9,971,500	93.8470	9,384,710	10,000,000	9,977,723		2,361			6.375	6.416	MS	178,854	637,500	03/14/2007	03/20/2017
022650-AA-6	AMAL LTD		F		1Z	29,488,062	97.4300	28,730,219	29,488,062	29,488,062					3.465	3.465	FMAN	113,529	107,853	10/05/2009	08/21/2021

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
10600P-AA-5	BRAMER 2003-1		F		1FE	3,122,983	101.0000	3,154,212	3,122,983	3,122,983					5.911	5.955	MJSD	61,659	124,367	07/02/2003	06/15/2011
37943T-AB-4	GLOBALSANTAFE CORP				2FE	19,055,808	104.3910	19,662,007	18,835,000	18,917,565		(21,276)			5.000	4.848	FA	355,772	868,750	07/11/2003	02/15/2013
44841R-AA-9	HUTCHISON WHAMP INTL LTD		F		1FE	23,602,470	108.6120	25,523,797	23,500,000	23,539,292		(11,073)			6.500	6.439	FA	585,542	1,527,500	03/31/2003	02/13/2013
44841S-AA-7	HUTCHISON WHAMP INTL LTD		F		1FE	10,385,800	102.9780	10,297,750	10,000,000	10,066,138		(70,622)			5.450	4.687	MN	56,014	545,000	01/13/2005	11/24/2010
61532X-BS-4	MONUMENTAL GLOBAL FUNDNG		F		1FE	6,996,990	102.8900	7,202,321	7,000,000	6,997,919		559			5.500	5.510	AO	73,792	385,000	04/18/2008	04/22/2013
71645W-AP-6	PETROBRAS INTL FIN CO		F		2FE	990,600	101.7290	1,017,287	1,000,000	990,714		114			5.750	5.672	JJ	9,743		10/23/2009	01/20/2020
71645W-AP-6	PETROBRAS INTL FIN CO	LS	F		2FE	4,953,000	101.7290	5,086,435	5,000,000	4,953,570		570			5.750	5.672	JJ	48,715		10/23/2009	01/20/2020
893830-AE-9	TRANSOCEAN INC				2FE	7,583,713	104.9260	7,344,820	7,000,000	7,107,144		(78,409)			6.625	5.378	AO	97,903	463,750	03/19/2003	04/15/2011
893830-AF-6	TRANSOCEAN INC				2FE	7,357,530	114.0710	7,984,984	7,000,000	7,319,836		(6,327)			7.500	7.080	AO	110,833	525,000	10/23/2002	04/15/2031
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	15,003,300	104.7270	15,709,035	15,000,000	15,560,383		(77,403)			6.250	6.247	JJ	442,708	937,500	01/06/2006	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED		F		2FE	2,481,675	104.3120	2,607,790	2,500,000	2,486,102		1,518			6.250	6.494	JJ	68,576	156,250	11/16/2006	01/23/2017
91911T-AG-8	VALE OVERSEAS LIMITED	LS	F		2FE	2,481,675	104.3120	2,607,790	2,500,000	2,486,102		1,518			6.250	6.494	JJ	68,576	156,250	11/16/2006	01/23/2017
91911T-AJ-2	VALE OVERSEAS LIMITED		F		2FE	4,961,600	100.9730	5,048,640	5,000,000	4,962,453		394			5.625	5.727	MS	82,813		09/08/2009	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	2,956,920	100.6720	3,020,172	3,000,000	2,956,982		62			6.875	6.990	MN	29,219		11/03/2009	11/10/2039
91911T-AK-9	VALE OVERSEAS LIMITED	LS	F		2FE	985,640	100.6720	1,006,724	1,000,000	985,661		21			6.875	6.990	MN	9,740		11/03/2009	11/10/2039
98372P-AK-4	XL CAPITAL LTD				2FE	4,491,225	90.9350	4,092,084	4,500,000	4,491,864		253			6.250	6.279	MN	35,938	281,250	05/02/2007	05/15/2027
15238P-AA-4	CENTRAL AMERICAN BANK		F		1FE	3,983,000	106.5740	4,262,968	4,000,000	3,993,126		1,808			6.750	6.809	AO	57,000	270,000	04/03/2003	04/15/2013
15238P-AB-2	CENTRAL AMERICAN BANK		F		1FE	24,164,500	101.2710	24,305,040	24,000,000	24,185,830		(20,861)			4.875	4.477	JJ	539,500	682,500	08/28/2009	01/15/2012
21987B-AH-1	CODELCO INC		F		1FE	22,121,040	109.5180	24,093,850	22,000,000	22,053,634		(12,456)			5.500	5.428	AO	255,444	1,210,000	10/27/2003	10/15/2013
21987B-AJ-7	CODELCO INC		F		1FE	6,593,048	107.0690	7,494,858	7,000,000	6,714,221		49,290	32,130		4.750	4.932	AO	70,194	332,500	02/11/2005	10/15/2014
21987B-AL-2	CODELCO INC		F		1FE	6,762,250	102.7750	6,680,343	6,500,000	6,761,811		(439)			6.150	5.851	AO	74,398		11/19/2009	10/24/2036
21987B-AM-0	CODELCO INC		F		1FE	14,330,810	117.2410	14,068,884	12,000,000	14,306,142		(24,668)			7.500	4.848	JJ	415,000		11/12/2009	01/15/2019
654902-AB-1	NOKIA CORP		F		1FE	3,963,000	102.0940	4,083,768	4,000,000	3,964,842		1,842			5.375	5.512	MN	27,472	112,278	04/30/2009	05/15/2019
054536-AA-5	AXASA 8.6 12/15/30		F		1FE	12,879,050	116.2060	14,525,725	12,500,000	12,812,081		(5,797)			8.600	8.335	JD	47,778	1,075,000	02/12/2001	12/15/2030
F1790#-AC-6	CIMENTS FRANCAIS SR NTS 5.80% 12/19/18		F		2	16,000,000	97.7230	15,635,680	16,000,000	16,000,000					5.800	5.800	JD	30,933	928,000	11/29/2006	12/19/2018
F1790#-AD-4	CIMENTS FRANCAIS SR NTS 5.90% 12/29/21		F		2	14,000,000	95.9380	13,431,320	14,000,000	14,000,000					5.900	5.900	JD	27,533	826,000	11/29/2006	12/19/2021
268317-AA-2	ELECTRICITE DE FRANCE		F		1FE	19,422,585	108.7090	21,198,177	19,500,000	19,435,436		7,519			5.500	5.592	JJ	461,771	275,000	01/21/2009	01/26/2014
35177P-AK-3	FRANCE TELECOM		F	3	1FE	23,868,251	107.1770	23,578,940	22,000,000	22,520,497		(222,902)			7.750	6.501	MS	568,333	930,000	10/14/2008	03/01/2011
35177P-AT-4	FRANCE TELECOM		F		1FE	3,979,520	105.4170	4,216,672	4,000,000	3,980,278		758			5.375	5.444	JJ	103,917		06/29/2009	07/08/2019
35177P-AT-4	FRANCE TELECOM	LS	F		1FE	994,880	105.4170	1,054,168	1,000,000	995,069		189			5.375	5.444	JJ	25,979		06/29/2009	07/08/2019
F6132#-AA-6	MESSER GROUP (FRANCE) SR SECD NTS SER A		F		2	2,740,000	101.2950	2,775,483	2,740,000	2,740,000					5.240	5.240	FA	59,425	147,686	07/08/2005	08/02/2012
F6132#-AB-4	MESSER GROUP (FRANCE) SR SECD NTS SER B		F		2	2,160,000	96.6360	2,087,338	2,160,000	2,160,000					5.460	5.460	FA	48,812	121,176	07/08/2005	08/02/2015
89152U-AA-0	TOTAL CAPITAL SA		F		1FE	40,123,400	98.7640	39,505,600	40,000,000	40,122,936		(1,207)			3.125	3.066	AO	309,028		11/17/2009	10/02/2015
92334N-AA-1	VEOLIA ENVIRONNEMENT		F		1FE	20,372,151	105.7590	20,913,902	19,775,000	20,354,365		(19,004)			5.250	4.348	JD	80,748	781,594	10/29/2009	06/03/2013
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS		F		2	29,000,000	102.2130	29,641,860	29,000,000	29,000,000					5.760	5.760	JD	18,560	1,670,400	12/05/2002	12/27/2014
D2488*-AA-1	ENTERPRISE RENT-A-CAR COMPANY 2005-C				2	18,576,375	136.3400	19,557,904	18,576,375	20,567,782				1,991,407	3.870	3.870	FA	313,967		01/20/2005	02/09/2012
500769-CU-6	KFW		F		1FE	10,609,200	103.2680	10,326,760	10,000,000	10,601,912		(7,288)			4.500	3.672	JJ	206,250		11/12/2009	07/16/2018
500769-DJ-0	KFW		F		1FE	27,212,250	105.6720	26,418,100	25,000,000	27,188,784		(23,466)			4.875	3.766	JD	47,396	609,375	11/12/2009	06/17/2019
500769-DJ-0	KFW	0	F		1FE	54,336,500	105.6720	52,836,200	50,000,000	54,290,550		(45,950)			4.875	3.787	JD	94,792	1,218,750	11/12/2009	06/17/2019
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)				2	60,000,000	95.8360	48,239,597	60,000,000	72,170,865				1,331,570	4.485	4.485	MS	1,078,954	3,035,836	02/10/2006	03/01/2016
D8884#-AA-4	VOITH AG SER. A SR NTS, DUE 2014		F		2	49,743,003	105.3870	52,693,430	50,000,000	51,195,911		(234,976)			5.880	5.982	FA	1,094,333	2,940,000	06/27/2008	08/17/2014
N9684*-AA-7	WURTH FINANCE INTL BV GTD SR NTS		F		1	10,079,116	105.3340	10,533,430	10,000,000	10,023,849		(13,541)			5.060	5.060	MS	137,744	253,000	09/10/2008	09/23/2011
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		F		2	20,000,000	95.5900	19,118,000	20,000,000	20,000,000					6.380	6.276	JD	3,544	1,275,950	07/27/2007	06/30/2019
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-		F		1	4,783,000	92.4190	4,420,407	4,783,000	4,783,000					6.280	6.280	JJ	130,161	300,372	06/22/2007	07/25/2019
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	0	F		1	25,217,000	92.4190	23,305,332	25,217,000	25,217,000					6.280	6.280	JJ	686,239	1,583,628	06/22/2007	07/25/2019
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	13,976,060	100.8990	14,125,860	14,000,000	13,977,131		774			4.625	4.658	MS	197,847		09/08/2009	09/11/2015
500748-AA-6	KOWLOON-CANTON		F		1FE	11,965,728	101.2900	12,154,836	12,000,000	11,996,175		17,951			8.000	8.042	MS	282,667	960,000	07/24/2000	03/15/2010
553768-AA-0	MASS TRANSIT RWY		F		1FE	9,914,900	104.8150	10,481,510	10,000,000	9,998,850		1,262			7.500	7.623	MN	110,417	750,000	11/01/2000	11/08/2010
759470-A@-6	RELIANCE INDUSTRIES LTD (INDIA) SERIES B		F		2	34,461,014	102.9990	36,049,650	35,000,000	34,511,307		38,815			6.610	6.830	MS	661,918	2,313,500	09/10/2008	09/18/2018
G4580*-AA-1	TATA CHEMICALS LTD. (INDIA) SERIES A		F		3	22,000,000	98.6480	21,702,560	22,000,000	22,000,000					6.440	6.440	MS	428,976	708,400	07/27/2007	09/12/2017
Y8549#-AA-8	TATA CHEMICALS LTD. (INDIA) SERIES B		F		3	8,000,000	98.6480	7,891,840	8,000,000	8,000,000					6.440	6.440	MS	155,991	257,600	07/27/2007	11/15/2017
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A		F	1	2	20,000,000	45.0000	9,000,000	20,000,000	20,000,000					4.710	4.736	MS	240,733		09/01/2005	09/29/2015
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	0	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
G1252@-AD-6	BORD GAIS EIREANN, SER D SR NTS, DUE 201		F		1	3,000,000	107.2990	3,218,959	3,000,000	3,000,000					5.300	5.300	AO	30,475	159,000	09/19/2003	10/22/2015
G2613@-AA-4	DCC CORPORATE SERVICES GTD SR NTS		F		2	30,700,002	106.0040	32,861,376	31,000,000	30,771,381		45,966			5.120	5.320	AO	396,800	1,587,200	06/27/2008	04/19/2014
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		F		2	15,000,000	101.1950	15,179,250	15,000,000	15,000,000					6.190	6.190	JJ	438,458	928,500	06/11/2007	07/11/2019

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
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		F		1	14,582,390	104.0210	15,603,216	15,000,000	14,622,245		30,775			5.390	5.760	JD	35,933	808,500	09/10/2008	12/15/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201		F		1	59,627,709	106.6870	64,011,936	60,000,000	59,684,057		6,041			5.190	5.190	JD	138,400	2,776,650	09/10/2008	12/15/2015
G3107#-AA-3	ENTERPRISE RENT-A-CAR COMPANY 2005-C				2	4,423,625	136.3400	4,657,358	4,423,625	4,897,842				474,217	3.870	3.870	FA	74,766		01/20/2005	02/09/2012
G4939@-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS		F		2	20,571,429	103.1340	21,216,137	20,571,429	22,041,688		(191,754)			5.990	5.990	JD	30,806	1,232,229	12/13/2005	12/22/2015
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	2,926,438	163.0000	4,401,000	2,700,000	2,703,052		(72,884)			0.250	(2.365)	FA	2,813	6,750	05/07/2007	02/01/2024
03210@-AB-4	AMPLIFON S.P.A 7YR		F		2	15,000,000	103.2570	15,488,550	15,000,000	15,000,000					6.350	6.350	FA	394,229		08/02/2008	08/02/2013
03210@-AA-6	AMPLIFON S.P.A. 5YR		F		2	15,000,000	103.2530	15,487,950	15,000,000	15,000,000					6.250	6.250	FA	388,021		08/02/2008	08/02/2011
L9385#-AB-5	INDESIT COMPANY SER B GTD SR NTS.		F		2	32,108,092	102.3250	32,744,000	32,000,000	32,027,123		(15,006)			5.620	5.567	MS	519,538	1,798,400	11/18/2005	09/17/2011
74728G-AB-6	QBE INSURANCE GROUP LTD		F		1FE	12,038,690	113.1280	12,444,124	11,000,000	11,984,216		(49,444)			9.750	7.212	MS	318,771	137,583	12/17/2009	03/14/2014
40411C-AA-0	HBOS CAPITAL FUNDING LP		F	1	3FE	2,542,114	65.0000	2,925,000	4,500,000	2,542,500		91	1,937,051		6.071	6.142	JD	759	273,683	04/18/2006	01/01/9999
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	23,000,000	102.8060	23,645,288	23,000,000	23,000,000					5.375	5.375	MS	333,101		09/29/2009	09/24/2014
03938L-AC-8	ARCELORMITTAL		F		2FE	18,993,083	105.5250	19,050,446	18,053,000	18,979,983		(13,100)			5.375	3.761	JD	80,862	67,188	12/17/2009	06/01/2013
03938L-AL-8	ARCELORMITTAL		F		2FE	6,925,170	118.1100	8,267,672	7,000,000	6,931,450		1,417			9.000	8.737	FA	238,000		05/13/2009	02/15/2015
22303Q-AF-7	COVIDIEN INTERNATIONAL F				1FE	19,972,800	108.2070	21,641,400	20,000,000	19,983,881		5,216			5.450	5.458	AO	230,111	1,090,000	10/17/2007	10/15/2012
29268B-AB-7	ENEL FINANCE INTERNATION		F		1FE	5,032,000	109.9470	5,497,370	5,000,000	5,026,828		(2,650)			6.250	6.155	MS	92,014	312,500	12/21/2007	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATION		F		1FE	2,493,375	110.5680	2,764,198	2,500,000	2,493,544		77			6.800	6.814	MS	50,056	170,000	09/13/2007	09/15/2037
29268B-AD-3	ENEL FINANCE INTL SA		F		1FE	5,983,800	101.2180	6,073,062	6,000,000	5,984,491		547			3.875	3.935	AO	54,250		09/30/2009	10/07/2014
29268B-AF-8	ENEL FINANCE INTL SA		F		1FE	1,989,260	100.5290	2,010,586	2,000,000	1,989,291		31			6.000	6.039	AO	28,000		09/30/2009	10/07/2039
L6346#-AA-1	MESSER GROUP (FINANCE SA) SR SECD NTS SE		F		2	5,760,000	101.2950	5,834,592	5,760,000	5,760,000					5.240	5.240	FA	124,922	310,464	07/08/2005	08/02/2012
L6346#-AB-9	MESSER GROUP (FINANCE SA) SR SECD NTS SE		F		2	6,340,000	96.6360	6,126,722	6,340,000	6,340,000					5.460	5.460	FA	143,273	355,674	07/08/2005	08/02/2015
87927V-AE-8	TELECOM ITALIA CAPITAL		F		2FE	12,838,800	105.1790	13,673,283	13,000,000	12,918,395		18,471			5.250	5.431	MN	87,208	682,500	03/24/2005	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	26,884,025	98.5920	28,098,692	28,500,000	26,972,564		25,265			6.375	6.841	MN	232,156	1,705,313	09/21/2009	11/15/2033
87927V-AU-2	TELECOM ITALIA CAPITAL		F		2FE	3,500,000	110.0290	3,851,019	3,500,000	3,500,000					6.999	6.999	JD	18,372	244,965	05/28/2008	06/04/2018
87927V-AW-8	TELECOM ITALIA CAPITAL		F		2FE	2,993,876	108.3890	2,959,028	2,730,000	2,991,769		(2,108)			6.175	3.818	JD	6,088	84,289	12/17/2009	06/18/2014
87927V-AW-8	TELECOM ITALIA CAPITAL	LS	F		2FE	2,489,414	108.3890	2,460,437	2,270,000	2,487,661		(1,753)			6.175	3.818	JD	5,062	70,086	12/17/2009	06/18/2014
87927V-AL-2	TELECOM ITALIA SPA		F		2FE	9,315,400	103.6480	10,364,770	10,000,000	9,463,034		13,251			4.950	6.274	MS	125,125		05/22/2008	09/30/2014
902133-AE-7	TYCO ELECTRONICS GROUP S				2FE	5,997,360	106.1000	6,366,012	6,000,000	5,998,457		502			6.000	6.033	AO	90,000	360,000	09/20/2007	10/01/2012
902133-AF-4	TYCO ELECTRONICS GROUP S				2FE	3,587,655	103.3960	3,618,864	3,500,000	3,573,664		(7,318)			6.550	6.217	AO	57,313	229,250	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S				2FE	6,470,360	103.1140	6,702,417	6,500,000	6,471,066		325			7.125	7.172	AO	115,781	463,125	09/20/2007	10/01/2037
902118-BM-9	TYCO INTERNATIONAL FINAN				2FE	1,684,136	102.2230	1,727,562	1,690,000	1,684,389		209			4.125	4.228	AO	16,654		09/30/2009	10/15/2014
902118-BM-9	TYCO INTERNATIONAL FINAN	LS			2FE	308,924	102.2230	316,890	310,000	308,971		26			4.125	4.228	AO	3,055		09/30/2009	10/15/2014
902118-AY-4	TYCO INTL GROUP SA				2FE	1,216,390	104.9550	1,206,986	1,150,000	1,207,426		(8,964)			6.750	2.217	FA	29,325		10/22/2009	02/15/2011
902118-BK-3	TYCO INTL GROUP SA				2FE	8,513,700	109.5380	8,543,995	7,800,000	8,483,953		(26,039)			6.000	3.555	MN	59,800	234,000	10/21/2009	11/15/2013
70687W-AC-6	PENERBANGAN MALAYSIA BD		F		1FE	9,986,400	106.0520	10,605,230	10,000,000	9,990,695		1,222			5.625	5.643	MS	165,625	562,500	03/09/2006	03/15/2016
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	31,734,660	100.0470	32,014,976	32,000,000	31,742,282		7,622			5.250	5.358	FA	648,667		08/17/2009	08/12/2019
Y68856-AB-2	PETRONAS CAPITAL LTD		F		1FE	3,732,360	121.3870	3,641,598	3,000,000	3,672,386		(37,376)			7.875	5.374	MN	25,594	236,250	05/09/2008	05/22/2022
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	9,956,000	100.2330	10,023,270	10,000,000	9,958,801		2,801			4.250	4.349	FA	164,097		10/09/2009	08/12/2014
02364W-AQ-8	AMERICA MOVIL SAB DE CV		F		1FE	4,959,300	97.7780	4,888,890	5,000,000	4,959,960		431			5.000	5.105	AO	52,083		10/08/2009	10/16/2019
02364W-AQ-8	AMERICA MOVIL SAB DE CV	LS	F		1FE	4,959,300	97.7780	4,888,890	5,000,000	4,959,960		431			5.000	5.105	AO	52,083		10/08/2009	10/16/2019
05960A-AB-0	BANCO MERCANTIL DEL NORT		F	1	2FE	11,000,000	96.9430	10,663,752	11,000,000	11,000,000					6.135	6.135	AO	146,218	276,075	10/05/2006	10/13/2016
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES		F		2	4,200,000	105.3880	4,426,280	4,200,000	4,198,656		398			6.829	6.935	JJ	132,245	266,312	09/16/2002	10/15/2012
P4958*-AA-5	GRUPO PETROTEMEX 8.31% SR NTS		F		3	6,428,571	105.3720	6,773,890	6,428,571	6,428,571					8.310	8.310	AO	90,520	534,214	10/01/2002	10/30/2012
71656L-AB-7	PETROLEOS MEXICANOS		F		2FE	12,895,080	99.6300	12,951,900	13,000,000	12,899,152		3,351			4.875	5.038	MS	181,323		10/21/2009	03/15/2015
00448M-AA-9	ACHMEA HYPOTHEEKBANK NV		F		1FE	33,983,000	99.8060	33,934,176	34,000,000	33,983,509		470			3.200	3.211	MN	175,289		10/26/2009	11/03/2014
07181X-AB-9	BAXTER FINCO BV				1FE	10,247,600	103.2090	10,320,870	10,000,000	10,094,573		(116,356)			4.750	3.521	AO	100,278	475,000	09/02/2008	10/15/2010
N1614R-AP-6	BRITISH GAS INTL FINANCE		F		1FE	13,705,600	45.0400	18,015,840	40,000,000	18,248,054		1,169,766			0.000	6.743	MN			09/20/2006	11/04/2021
N7891#-AD-0	CONSOLIDATED NATURAL GAS CREDIT LINKED N			1	2	50,000,000	99.5410	49,770,705	50,000,000	49,992,737		7,368			0.801	5.157	MJSD	11,128	740,986	11/28/2005	12/22/2010
N2272#-AA-6	CORIO N.V. SER. A GTD SR NTS		F		1	49,659,219	101.3800	50,689,965	50,000,000	49,813,989		104,051			5.130	5.371	FA	904,875	1,538,991	06/27/2008	08/24/2011
25156P-AF-0	DEUTSCHE TELEKOM INT FIN		F		2FE	19,229,950	106.1510	21,230,180	20,000,000	19,561,622		107,649			5.250	5.941	JJ	463,750	918,750	09/15/2006	07/22/2013
25156P-AG-8	DEUTSCHE TELEKOM INT FIN		F		2FE	8,040,080	104.2740	8,341,944	8,000,000	8,020,151		(15,527)			5.375	5.160	MS	117,056	430,000	09/11/2008	03/23/2011
25156P-AH-6	DEUTSCHE TELEKOM INT FIN		F		2FE	2,844,240	106.1850	3,185,559	3,000,000	2,889,154		14,050			5.750	6.479	MS	46,958	172,500	07/14/2006	03/23/2016
N4282#-AA-0	DSM NV, SER. A SR UNSEC. NTS, DUE 2013		F		1	18,000,000	108.1200	19,461,515	18,000,000	18,000,000					5.510	5.510	AO	228,665	991,800	08/27/2003	10/08/2013
26835P-AA-8	EDP FINANCE BV		F		1FE	3,492,265	107.6840	3,768,951	3,500,000	3,495,363		1,475			5.375	5.426	MN	30,832	188,125	10/26/2007	11/02/2012
26835P-AB-6	EDP FINANCE BV		F		1FE	3,494,890	106.8240	3,738,844	3,500,000	3,495,726		400			6.000	6.217	FA	86,917	210,000	10/26/2007	02/02/2018
26835P-AC-4	EDP FINANCE BV		F		1FE	7,948,800	99.1300	7,930,424	8,000,000	7,949,824		845			4.900	4.985	AO	100,178		09/22/2009	10/01/2019

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
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.01% SR NTS		F		2	14,000,000	96.8620	13,560,662	14,000,000	14,000,000					5.010	5.010	MN	64,295	701,400	02/26/2003	05/28/2013
N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C		F		1	15,000,000	102.6480	15,397,200	15,000,000	15,000,000					5.530	5.530	JD	23,042	829,500	12/12/2005	12/21/2017
N4345#-AE-7	IBERDROLA INT'L BV 4.48% GTD SR NTS		F		1	4,825,323	103.7050	5,185,250	5,000,000	4,894,141		46,179			4.480	5.558	FA	88,356	224,000	06/27/2008	02/09/2012
N4345#-AA-5	IBERDROLA INT'L BV GTD SER A SR NTS		F		1	37,915,137	104.4210	39,679,931	38,000,000	37,954,128		26,161			5.140	5.218	FA	716,173	1,182,200	06/27/2008	08/19/2011
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS		F		1	9,935,341	102.6870	10,268,656	10,000,000	9,945,033		6,514			5.720	5.822	FA	209,733	572,000	06/27/2008	08/19/2016
45324Q-AC-0	ING BANK NV		F		1FE	15,127,508	102.9270	14,921,342	14,497,000	15,105,323		(20,770)			3.900	2.837	MS	160,192		11/03/2009	03/19/2014
N4577#-AB-2	INTERNATIONAL ENDESA B.V. SER. B SR NTS		F		1	17,417,230	106.7300	32,019,060	30,000,000	29,944,806		18,510			5.230	5.304	MS	488,133	915,250	06/27/2008	09/09/2012
718337-AE-8	KONINKLIJKE PHILIPS ELEC		F		1FE	12,435,610	111.9490	12,314,434	11,000,000	12,302,031		(45,367)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
N4281@-BA-2	KONINKLIJKE VOPAK NV FLOATING		F	3	2	18,000,000	93.9020	16,902,337	18,000,000	18,000,000					0.923	5.920	MJSD	5,079	294,375	04/16/2007	06/19/2015
62914A-AB-8	NIBC BANK NV		F		1FE	15,965,120	97.3080	15,569,312	16,000,000	15,965,647		527			2.800	2.847	JD	36,089		11/24/2009	12/02/2014
N6510*-AB-1	NUTRECO SERIES 2004-1 TRANCHE B DUE 2011		F		2	25,000,000	101.8280	25,457,005	25,000,000	25,000,000					4.530	4.532	MN	179,313	1,132,500	03/26/2004	05/04/2011
674627-A*-5	OCE N.V. SENIOR NOTES DUE 2011		F	3	3	20,000,000	100.6630	20,132,600	20,000,000	19,869,458		59,458			8.180	6.180	AO	327,200	1,413,083	03/24/2006	04/19/2011
674627-A@-3	OCE N.V. SENIOR NOTES DUE 2013		F	3	3	21,000,000	99.0300	20,796,300	21,000,000	20,828,984		28,484			8.310	6.310	AO	349,020	1,511,038	03/24/2006	04/19/2013
500472-AA-3	PHILIPS ELECTRONICS NV		F		1FE	9,923,000	105.2850	10,528,530	10,000,000	9,948,745		14,520			4.625	4.800	MS	141,319	462,500	03/05/2008	03/11/2013
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	2,048,220	113.4390	2,268,784	2,000,000	2,047,910		(310)			6.875	6.684	MS	42,014	68,750	06/12/2009	03/11/2038
500472-AC-9	PHILIPS ELECTRONICS NV	0	F		1FE	1,966,600	113.4390	2,268,784	2,000,000	1,967,242		365			6.875	7.009	MS	42,014	137,500	03/05/2008	03/11/2038
74977R-BU-7	RABOBANK NEDERLAND		F		1FE	5,033,962	101.1490	5,047,310	4,990,000	5,031,261		(2,385)			2.650	2.323	FA	49,221		10/22/2009	08/17/2012
780641-AG-1	ROYAL KPN NV		F		2FE	4,973,950	105.0000	5,250,000	5,000,000	4,997,095		3,627			8.000	8.079	AO	100,000	400,000	08/01/2001	10/01/2010
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	12,944,620	107.6870	13,999,297	13,000,000	12,957,198		4,759			5.200	5.255	MS	185,900	676,000	03/27/2007	03/22/2017
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	5,226,500	112.7380	5,636,890	5,000,000	5,224,438		(2,062)			6.375	6.046	JD	14,167	322,292	04/06/2009	12/15/2038
822582-AF-9	SHELL INTERNATIONAL FIN		F		1FE	18,849,120	104.3530	18,783,558	18,000,000	18,817,090		(28,585)			4.000	2.851	MS	200,000		11/05/2009	03/21/2014
822582-AG-7	SHELL INTERNATIONAL FIN		F		1FE	5,999,760	100.2580	6,015,486	6,000,000	5,999,793		24			1.300	1.302	MS	21,450		09/15/2009	09/22/2011
822582-AH-5	SHELL INTERNATIONAL FIN		F		1FE	5,987,700	100.0850	6,005,088	6,000,000	5,988,215		385			3.250	3.288	MS	53,625		09/15/2009	09/22/2015
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	19,930,800	98.7990	19,759,720	20,000,000	19,932,340		1,384			4.300	4.343	MS	236,500		09/15/2009	09/22/2019
N7660#-AF-4	SHV NEDERLAND B.V. SER. B GTD. SR. NTS		F		2	30,027,037	105.9210	31,776,414	30,000,000	30,882,436		(567,840)			5.680	5.644	JD	14,200	1,704,000	09/10/2008	06/28/2011
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS		F		2	5,019,086	110.4960	5,524,815	5,000,000	5,015,319		(402)			6.190	6.190	JD	2,579	278,550	09/10/2008	06/28/2014
826200-AD-9	SIEMENS FINANCIERINGSMAT		F		1FE	4,989,700	105.9460	5,297,285	5,000,000	4,990,692		315			6.125	6.143	FA	113,993	153,125	08/09/2006	08/17/2026
N9039*-AA-9	URALITA S.A. (SPAIN) SER. A GTD SR NTS		F		2	25,000,000	101.5140	25,378,500	25,000,000	25,000,000					5.110	5.110	MN	205,819	766,500	11/03/2004	11/03/2011
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202			1	1FE	187,778	163.2500	326,500	200,000	190,016		616			2.125	3.717	JD	354	4,250	03/27/2006	06/01/2023
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2		F	1	2FE	7,928,597	123.2500	9,120,500	7,400,000	7,554,140		(197,514)			1.750	(0.781)	FA	53,958	129,500	04/03/2008	02/01/2026
Q3915#-AD-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	10,000,000	72.8360	10,457,482	10,000,000	10,353,943				2,064,631	3.700	8.365	AO	69,272	498,270	04/28/2008	10/27/2015
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	30,000,000	76.8110	30,400,164	30,000,000	35,349,032				8,002,674	3.823	7.296	AO	244,362	1,553,409	04/28/2008	10/27/2017
9612EA-AB-1	WESTPAC SECURITIES NZ LT		F		1FE	3,806,523	100.6580	3,724,361	3,700,000	3,803,931		(2,592)			3.450	2.791	JJ	54,251		11/12/2009	07/28/2014
65562Q-AF-2	NORDIC INVESTMENT BANK	0	F		1FE	27,500,000	107.1900	26,797,475	25,000,000	27,461,783		(38,217)			5.000	3.422	FA	520,833		11/10/2009	02/01/2017
R1894#-AC-8	E-CO ENERGI AS (NORWAY) SER. C SR NTS		F		1	20,000,000	100.8110	20,162,200	20,000,000	20,000,000					5.040	5.040	JD	30,800	1,008,000	11/24/2004	12/20/2016
28264Q-GC-2	EKSPORTFINANS A/S		F		1FE	27,375,000	105.9010	26,475,250	25,000,000	27,346,833		(28,167)			5.500	4.034	JD	19,097	687,500	11/18/2009	06/26/2017
28264Q-R6-3	EKSPORTFINANS A/S		F		1FE	13,693,376	98.4700	13,391,852	13,600,000	13,691,849		(1,527)			3.000	2.851	MN	49,867		11/25/2009	11/17/2014
65557C-AA-1	NORDEA BANK NORGE ASA		F		1FE	29,956,500	99.8070	29,942,160	30,000,000	29,957,566		1,066			3.700	3.732	MN	148,000		11/05/2009	11/13/2014
R6778@-AA-4	ORKLA ASA (NORWAY) 10'S		F		2	10,000,000	101.6890	10,168,900	10,000,000	10,000,000					6.090	6.090	MS	174,242	608,940	06/21/2007	09/18/2017
R6778@-AB-2	ORKLA ASA (NORWAY) 12'S		F		2	30,000,000	100.0530	30,015,900	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,856,940	06/21/2007	09/18/2019
24820R-AG-3	STATOIL		F		1FE	7,838,250	110.5180	7,736,274	7,000,000	7,739,596		(21,597)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
85771P-AA-0	STATOIL		F		1FE	3,975,720	108.5690	4,342,764	4,000,000	3,982,977		3,420			5.125	5.236	AO	34,736	205,000	10/19/2007	04/30/2014
85771S-AA-4	STATOILHYDRO ASA		F		1FE	2,994,270	105.9950	3,179,844	3,000,000	2,994,578		308			5.250	5.260	AO	33,250	75,250	04/16/2009	04/15/2019
85771S-AC-0	STATOILHYDRO ASA		F		1FE	5,990,880	99.5860	5,975,184	6,000,000	5,991,240		296			2.900	2.933	AO	36,733		10/07/2009	10/15/2014
984851-AA-3	YARA INTERNATIONAL ASA		F		2FE	12,428,910	104.4440	13,577,733	13,000,000	12,596,809		54,523			5.250	5.982	JD	30,333	603,750	05/29/2007	12/15/2014
00105R-AA-2	AES PANAMA SA				3FE	17,851,860	98.9860	17,817,444	18,000,000	17,887,254		7,090			6.350	6.463	JD	31,750	857,250	12/15/2006	12/21/2016
143658-AN-2	CARNIVAL CORP 2.000000% 04/15/2021			1	2FE	9,854,767	103.1250	9,281,250	9,000,000	9,000,000		(113,139)			2.000	(2.189)	AO	38,000	180,000	08/26/2008	04/15/2021
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		F		2FE	19,331,520	105.6030	20,592,493	19,500,000	19,355,518		7,567			7.600	7.696	JJ	695,717	1,482,000	06/30/2006	07/12/2021
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025		F		2FE	14,544,675	101.0000	14,690,122	14,544,675	14,544,675					6.950	7.010	FMAN	101,085	1,007,509	05/17/2005	05/25/2025
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		F	2	1FE	9,777,900	88.6150	8,861,500	10,000,000	9,800,482		8,695			6.267	6.154	JD	1,741	626,700	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33		F	2	1FE	25,000,000	86.7020	21,675,500	25,000,000	25,000,000					6.067	6.067	JD	4,213	1,516,750	12/07/2006	12/31/2033
74733L-AA-0	QTEL INTERNATIONAL FIN		F		1FE	2,977,980	108.1400	3,244,197	3,000,000	2,980,099		2,119			6.500	6.675	JD	11,375	97,500	06/02/2009	06/10/2014
75405U-AE-6	RAS LAFFAN LNG 3		F		1FE	6,168,120	103.3850	6,203,124	6,000,000	6,165,879		(2,241)			4.500	3.541	MS	118,500		12/17/2009	09/30/2012
75405U-AF-3	RAS LAFFAN LNG 3		F		1FE	3,151,980	104.7640	3,142,932	3,000,000	3,150,865		(1,115)			5.500	4.397	MS	72,417		12/17/2009	09/30/2014
75405U-AB-2	RASGAS 3 2016		F		1FE	14,790,500	104.7210	15,708,150	15,000,000	14,821,063		20,554			5.832	6.065	MS	221,130	874,800	06/27/2008	09/30/2016
75405U-AD-8	RASGAS 3 2027		F	2	1FE	15,000,000	100.9620	15,144,300	15,000,000	15,000,000					6.332	6.343	MS	240,088	949,800	09/20/2006	09/30/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
75405T-AA-7	RASGAS II 2020		F	2	1FE	18,878,200	100.7740	20,154,800	20,000,000	19,231,718		107,151			5.298	5.951	MS	267,843	1,059,600	06/12/2006	09/30/2020
L4191B-AH-6	GAZ CAPITAL SA		F		2FE	14,297,010	97.0000	14,552,910	15,003,000	14,402,517		65,904			6.212	6.952	MN	100,965	931,986	06/20/2008	11/22/2016
33938E-AJ-6	FLEXTRONICS INTL LTD		F	1	3FE	992,500	100.2500	1,002,500	1,000,000	992,631		131			6.500	10.714	MN	8,306		12/02/2009	05/15/2013
33938E-AN-7	FLEXTRONICS INTL LTD		F	1	3FE	2,477,935	98.5000	2,503,870	2,542,000	2,480,390		1,197			6.250	10.802	MN	20,301	32,029	12/01/2009	11/15/2014
Y7084N-AC-0	PSA INTERNATIONAL PTE LT		F		1FE	44,914,200	98.1230	44,155,125	45,000,000	44,916,255		2,055			4.625	4.649	MS	635,937		09/10/2009	09/11/2019
82929R-AA-4	SING TELECOMMUNICATIONS		F		1FE	1,043,632	108.3280	1,083,276	1,000,000	1,025,294		(1,712)			6.375	6.420	JD	5,313	31,875	06/27/2008	12/01/2011
87973P-AA-2	TEMASEK FINANCIAL I LTD		F		1FE	20,239,800	97.8570	19,571,360	20,000,000	20,237,719		(2,081)			4.300	4.150	AO	155,278		11/18/2009	10/25/2019
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	29,708,700	99.0290	29,708,700	30,000,000	29,709,118		418			5.375	5.441	MN	170,208		11/16/2009	11/23/2039
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUTH AFRICA) 1		F	1	2	35,000,000	82.2300	28,780,476	35,000,000	35,000,000					1.161	5.289	FMAN	67,703		06/21/2007	07/31/2017
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	19,963,500	101.7700	20,353,900	20,000,000	19,995,360		15,972			5.750	5.756	JJ	539,861	575,000	11/12/2009	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	11,832,800	115.5480	11,554,820	10,000,000	11,799,603		(33,197)			8.125	5.636	JD	60,938	406,250	10/05/2009	06/04/2019
219868-BN-5	CORP ANDINA DE FOMENTO	.0	F		1FE	44,921,250	115.5480	51,996,690	45,000,000	44,924,284		3,034			8.125	8.151	JD	274,219	1,828,125	05/28/2009	06/04/2019
302154-AL-3	EXPORT-IMPORT BK KOREA		F		1FE	4,557,434	100.5420	4,564,611	4,540,000	4,542,426		(11,420)			4.625	4.362	MS	61,243	209,975	09/02/2008	03/16/2010
302154-AL-3	EXPORT-IMPORT BK KOREA	.LS	F		1FE	461,766	100.5420	462,494	460,000	460,246		(1,157)			4.625	4.362	MS	6,205	21,275	09/02/2008	03/16/2010
302154-AS-8	EXPORT-IMPORT BK KOREA		F		1FE	11,319,807	106.4050	11,906,697	11,190,000	11,361,948		31,834	1,374		5.500	4.489	AO	126,509	395,450	12/17/2009	10/17/2012
44920U-AB-4	HYUNDAI CAPITAL SERVICES		F		2FE	2,488,575	104.4160	2,610,410	2,500,000	2,488,852		242			6.000	6.099	MN	23,333		10/29/2009	05/05/2015
44920U-AB-4	HYUNDAI CAPITAL SERVICES	.LS	F		2FE	1,493,145	104.4160	1,566,246	1,500,000	1,493,311		145			6.000	6.099	MN	14,000		10/29/2009	05/05/2015
456036-AE-2	INDUSTRIAL BANK OF KOREA		F		1FE	14,876,500	111.8290	16,774,290	15,000,000	14,891,018		14,518			7.125	7.325	AO	201,875	534,375	04/17/2009	04/23/2014
500630-BL-1	KOREA DEVELOPMENT BANK		F		1FE	6,722,906	101.7310	7,121,170	7,000,000	6,900,803		130,339	22,125		4.625	4.691	MS	94,427	323,750	09/09/2005	09/16/2010
500630-BM-9	KOREA DEVELOPMENT BANK		F	3	1FE	17,813,701	94.2650	18,852,920	20,000,000	18,481,142		485,531	26,369		0.547	0.000	FMAN	11,842	284,591	11/15/2005	11/22/2012
50065A-AA-2	KOREA SOUTHERN POWER CO		F		1FE	9,904,500	101.8930	10,189,310	10,000,000	9,929,883		10,757			5.375	5.609	AO	108,993	268,750	08/19/2008	04/18/2013
78440P-AC-2	SK TELECOM		F		1FE	8,892,090	102.4430	9,219,870	9,000,000	8,898,969		2,946			6.625	6.735	JJ	266,656	596,250	07/13/2007	07/20/2027
N0021#-AA-4	ABERTIS INFRAESTRUCTURAS (SPAIN) SER A G		F		1	22,749,829	106.5580	24,508,278	23,000,000	22,851,941		68,606			4.520	4.872	JD	28,878	1,039,300	06/27/2008	12/21/2011
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES		F		4	14,470,789	101.0380	15,746,845	15,585,072	14,235,126		197,420			8.910	6.566	MJSD	61,717	615,444	08/14/2009	02/14/2014
87938W-AA-1	TELEFONICA EMISIONES SAU		F		1FE	7,500,000	105.7650	7,932,360	7,500,000	7,500,000					5.984	5.984	JD	13,713	448,800	06/09/2006	06/20/2011
87938W-AB-9	TELEFONICA EMISIONES SAU		F		1FE	20,000,000	110.9930	22,198,640	20,000,000	20,000,000					6.421	6.421	JD	39,239	1,284,200	06/09/2006	06/20/2016
87938W-AH-6	TELEFONICA SA		F		1FE	2,650,000	107.1830	2,840,350	2,650,000	2,650,000					5.877	5.877	JJ	75,707		06/22/2009	07/15/2019
87938W-AH-6	TELEFONICA SA	.LS	F		1FE	4,350,000	107.1830	4,662,461	4,350,000	4,350,000					5.877	5.877	JJ	124,274		06/22/2009	07/15/2019
87938W-AJ-2	TELEFONICA SA		F		1FE	18,791,400	106.8940	19,240,920	18,000,000	18,764,460		(22,488)			4.949	4.021	JJ	433,038		10/15/2009	01/15/2015
049255-AG-7	ATLAS COPCO AB		F		1FE	22,601,575	100.8160	22,683,555	22,500,000	22,601,499		(1,236)			5.600	5.527	MN	136,500	910,000	10/29/2009	05/22/2017
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR		F		1	38,727,761	102.5550	39,883,624	38,890,000	38,742,113		11,088			6.100	6.153	JD	324,769	2,067,290	09/10/2008	06/28/2019
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	.0	F		1	11,110,000	102.5550	11,393,856	11,110,000	11,110,000					6.100	6.100	JD	5,648	677,710	06/08/2007	06/28/2019
86959L-AA-1	SVENSKA HANDELSBANKEN AB		F		1FE	2,991,840	104.7850	3,143,544	3,000,000	2,992,657		817			4.875	4.937	JD	8,531	73,125	06/03/2009	06/10/2014
86959L-AB-9	SVENSKA HANDELSBANKEN AB		F		1FE	15,980,320	100.6170	16,098,704	16,000,000	15,982,200		1,370			2.875	2.918	MS	136,722		09/09/2009	09/14/2012
87019E-AL-9	SWEDBANK AB		F		1FE	20,441,000	101.8500	20,369,900	20,000,000	20,415,729		(21,608)			2.900	2.204	JJ	299,667		10/19/2009	01/14/2013
00254E-JE-3	SWEDISH EXPORT CREDIT		F		1FE	9,990,800	99.9840	9,998,390	10,000,000	9,991,298		365			3.250	3.270	MS	94,792		09/09/2009	09/16/2014
22546Q-AA-5	CREDIT SUISSE NEW YORK	.0	F		1FE	9,989,700	108.5200	10,852,010	10,000,000	9,990,906		1,206			5.500	5.514	MN	91,667	270,417	04/28/2009	05/01/2014
22546Q-AC-1	CREDIT SUISSE NEW YORK		F		1FE	19,983,200	102.6980	20,539,500	20,000,000	19,983,696		496			5.300	5.311	FA	406,333		08/10/2009	08/13/2019
22540D-TC-1	CREDIT SUISSE NEW YORK		F		1FE	3,507,105	106.6440	3,732,523	3,500,000	3,504,978		(1,326)			5.000	4.980	MN	22,361	175,000	05/12/2008	05/15/2013
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,		F		2	27,000,000	108.0920	29,184,953	27,000,000	27,000,000					6.330	6.330	AO	379,800	1,392,600	03/12/2003	04/11/2015
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		F	2	2	25,080,771	103.0150	25,836,977	25,080,771	25,080,771					6.090	6.301	JJ	763,709	1,519,631	12/19/2006	01/01/2023
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	.0	F	2	2	15,000,000	103.0150	15,452,262	15,000,000	15,000,000					6.090	6.079	JJ	456,750	908,842	12/19/2006	01/01/2023
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD		F		2FE	5,625,000	93.0000	5,580,000	6,000,000	5,649,694		17,773			6.000	6.701	MN	53,000	360,000	07/28/2008	05/08/2022
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD		F		2FE	2,976,510	111.8750	3,356,250	3,000,000	2,977,054		544			9.750	9.875	FA	111,313		08/11/2009	08/14/2019
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD		F		2FE	8,737,913	93.5000	9,794,125	10,475,000	8,778,492		40,579			6.000	8.102	MN	92,529	314,250	07/23/2009	05/08/2022
256853-AA-0	DOLPHIN ENERGY LTD		F		1FE	17,325,000	101.0000	17,498,250	17,325,000	17,325,000					5.888	5.888	JD	45,338	272,136	07/23/2009	06/15/2019
23330J-AA-9	DUBAI PORTS WORLD		F		3FE	9,991,100	76.9220	7,692,220	10,000,000	9,991,349		105			6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
23330N-AA-0	DUBAI PORTS WORLD		F		3FE	3,491,775	86.3590	3,022,555	3,500,000	3,493,380		672			6.250	6.282	JJ	108,767	218,750	06/21/2007	07/02/2017
00386S-AD-4	TAQA ABU DHABI NATL ENER		F		1FE	4,992,250	101.9510	5,097,530	5,000,000	4,993,042		567			7.250	7.275	FA	151,042	363,507	07/25/2008	08/01/2018
00386S-AE-2	TAQA ABU DHABI NATL ENER		F		1FE	4,625,250	102.5960	4,616,802	4,500,000	4,624,250		(1,063)			6.600	5.743	FA	123,750	99,275	12/17/2009	08/01/2013
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	25,972,213	96.0770	24,980,124	26,000,000	25,971,137		(1,313)			4.750	4.780	MS	367,069		12/17/2009	09/15/2014
00388W-AA-9	TAQA ABU DHABI NATL ENER		F		1FE	29,258,750	101.8380	29,532,991	29,000,000	29,231,195		(27,555)			5.620	5.314	AO	298,797	1,376,900	08/14/2009	10/25/2012
87239M-AA-9	TDIC FINANCE LTD		F		1FE	9,019,540	102.4420	9,219,771	9,000,000	9,017,856		(1,684)			6.500	6.449	JJ	290,875		06/26/2009	07/02/2014
00279V-CA-1	ABBEY NATL TREASURY SERV		F		1FE	24,994,250	100.3560	25,088,975	25,000,000	24,994,399		149			3.875	3.880	MN	137,240		11/04/2009	11/10/2014
00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS		F		2	22,000,000	103.3060	22,727,320	22,000,000	22,000,000					5.250	5.250	JJ	490,875	1,154,983	07/01/2005	07/28/2012
00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	.0	F		2	10,000,000	103.3060	10,330,600	10,000,000	10,000,000					5.250	5.250	JJ	223,125	524,992	07/01/2005	07/28/2012

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 (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
G03690-AE-6	ANGLIAN WATER 7.23% SERIES E SR NTS		F		1	10,000,000	107.4730	10,747,300	10,000,000	10,000,000					7.230	7.230	JJ	313,300	361,500	06/29/2001	07/25/2011
034863-AA-8	ANGLO AMERICAN CAPITAL		F		2FE	8,577,857	119.9940	9,599,504	8,000,000	8,573,103		(4,754)			9.375	7.515	AO	172,917		12/17/2009	04/08/2014
046353-AC-2	ASTRAZENECA PLC		F		1FE	11,842,896	109.2350	11,797,412	10,800,000	11,779,279		(63,617)			5.400	1.943	MS	171,720		10/21/2009	09/15/2012
046353-AD-0	ASTRAZENECA PLC		F		1FE	4,978,900	112.6290	5,631,465	5,000,000	4,979,478		261			6.450	6.486	MS	94,958	322,500	09/05/2007	09/15/2037
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR UNSECD NTS		F		3	21,000,000	86.0000	18,060,000	21,000,000	21,000,000					5.660	5.660	JD	72,637	594,300	04/30/2004	06/09/2011
06739F-FS-5	BARCLAYS BANK PLC		F		1FE	7,982,800	111.5430	8,923,456	8,000,000	7,983,553		753			6.750	6.780	MN	58,500	270,000	05/19/2009	05/22/2019
06739F-GF-2	BARCLAYS BANK PLC		F		1FE	8,988,390	102.1810	9,196,308	9,000,000	8,988,776		278			5.000	5.022	MS	123,750		09/17/2009	09/22/2016
06738C-ZX-0	BARCLAYS BANK PLC MTN DUE 2017	@	F	3	1FE	50,000,000	89.4250	44,712,500	50,000,000	50,000,000					0.000	0.000	NA			03/02/2007	03/09/2017
055650-BF-4	BP CAPITAL MARKETS PLC		F		1FE	10,964,200	108.9230	10,892,290	10,000,000	10,920,110		(37,524)			5.250	2.716	MN	78,750	131,250	10/16/2009	11/07/2013
055650-BJ-6	BP CAPITAL MARKETS PLC		F		1FE	4,990,074	102.2530	4,948,023	4,839,000	4,984,494		(1,752)			4.750	4.349	MS	70,871		07/21/2009	03/10/2019
055650-BJ-6	BP CAPITAL MARKETS PLC	LS	F		1FE	166,026	102.2530	164,627	161,000	165,841		(58)			4.750	4.349	MS	2,358		07/21/2009	03/10/2019
055650-BL-1	BP CAPITAL MARKETS PLC		F		1FE	10,000,000	102.3000	10,230,050	10,000,000	10,000,000					3.625	3.625	MN	53,368		05/01/2009	05/08/2014
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	3,496,115	105.9340	3,707,683	3,500,000	3,496,678		308			6.100	6.115	FA	80,656	213,500	02/07/2008	02/15/2018
111021-AD-3	BRITISH TELECOM PLC		F	3	2FE	26,135,054	107.1320	25,781,316	24,065,000	25,359,321		(321,667)			9.125	2.758	JD	97,597	1,335,153	10/21/2009	12/15/2010
11102A-AB-7	BRITISH TELECOM PLC		F		2FE	21,184,450	104.2790	22,419,899	21,500,000	21,290,840		61,606			5.150	5.564	JJ	510,565	1,107,250	03/19/2008	01/15/2013
11778B-AA-0	BSKYB FINANCE UK LTD		F		2FE	20,306,070	109.1440	22,374,561	20,500,000	20,374,519		17,810			5.625	5.751	AO	243,438	1,153,125	10/13/2005	10/15/2015
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		D	3	2FE	48,618,984	106.1010	36,074,269	49,792,993	47,618,430		12,743		878,074	2.247	5.615	JJ	698,562	2,614,567	11/14/2007	06/30/2050
G20440-AP-0	COMPASS GROUP PLC, DUE 2010		F		2	34,960,313	102.5270	35,884,352	35,000,000	34,986,325		17,446			5.110	5.161	AO	447,125	357,700	06/27/2008	11/21/2010
G20440-AQ-8	COMPASS GROUP PLC, DUE 2013		F		2	14,963,041	104.6540	15,698,151	15,000,000	15,683,577		(166,327)			5.670	5.724	AO	212,625	850,500	06/27/2008	11/21/2013
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS		F	2	4FE	4,875,000	100.0000	4,875,000	4,875,000	4,875,000					2.256	2.402	MJSD	9,799	53,472	11/28/2008	05/31/2014
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) LIMITED SECO		F	2	5FE	1,017,442	100.0000	1,017,442	1,017,442	1,017,442					6.751	7.285	MJSD	18,112	48,550	07/20/2007	11/30/2014
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES		F		4	2,960,196	85.0000	8,872,728	10,438,503	150,979		(1,778,331)			5.730	5.666	MN	93,042		07/01/2009	07/03/2012
377372-AD-9	GLAXOSMITHKLINE CAPITAL		F		1FE	1,748,933	107.8590	1,887,538	1,750,000	1,749,069		85			5.650	5.662	MN	12,634	98,875	05/06/2008	05/15/2018
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS		F	1	2	36,578,716	96.7710	35,805,270	37,000,000	36,644,304		50,767			5.840	6.554	JD	18,007	1,693,560	09/10/2008	06/28/2015
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR		F		2	23,571,429	93.3620	22,006,757	23,571,429	23,571,429					6.040	6.040	MN	150,281	1,423,739	04/30/2007	05/23/2019
G4588#-AS-0	INTERMEDIATE CAPITAL GROUP PLC 5 YR		F		2	30,000,000	103.9860	31,195,800	30,000,000	31,247,294		(540,407)			6.350	6.350	FA	650,875	1,905,000	01/24/2007	02/28/2012
479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7		F		1	10,000,000	105.2540	10,525,400	10,000,000	10,000,000					5.550	5.550	JD	27,750	277,500	10/19/2006	12/13/2013
479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	D	F		1	5,000,000	105.2540	5,262,700	5,000,000	5,000,000					5.550	5.550	JD	13,875	277,500	10/19/2006	12/13/2013
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE		D		1	15,759,000	141.4520	12,730,663	15,759,000	14,466,662				1,473,837	4.860	4.860	AO	138,663	675,909	03/06/2006	04/20/2016
63859U-AU-7	NATIONWIDE BLDG SOCIETY		F		1FE	14,643,750	100.0300	15,004,470	15,000,000	15,026,343		(313,904)			4.250	4.805	FA	265,625	637,500	03/24/2005	02/01/2010
636274-AC-6	NATL GRID PLC		F		2FE	15,626,396	108.7550	16,975,599	15,609,000	15,629,175		(936)			6.300	6.275	FA	409,736	63,000	05/14/2009	08/01/2016
G6655#-AD-6	NORTHERN FOODS PLC (UNITED KINGDOM) 2012		D		2	20,148,000	101.3610	11,656,515	20,148,000	18,904,386		(140,394)		1,950,654	5.470	5.470	JD	30,896	1,026,615	12/08/2005	12/20/2012
G6655#-AE-4	NORTHERN FOODS PLC (UNITED KINGDOM) 2015		D		2	20,148,000	95.9120	11,029,880	20,148,000	18,980,713		(76,058)		1,947,107	5.470	5.470	JD	30,896	1,026,615	12/08/2005	12/20/2015
758202-AB-1	REED ELSEVIER CAPITAL INC		F		2FE	14,040,000	107.1860	13,934,245	13,000,000	13,938,319		(89,514)			6.750	2.090	FA	365,625		10/23/2009	08/01/2011
767201-AF-3	RIO TINTO FINANCE PLC		F		2FE	2,398,366	119.8300	2,396,602	2,000,000	2,395,100		(3,266)			8.950	3.944	MN	29,833		12/17/2009	05/01/2014
78010J-CV-2	ROYAL BK OF SCOTLAND PLC		F		1FE	15,308,175	101.3690	15,205,275	15,000,000	15,305,876		(2,299)			4.875	4.384	FA	255,938		12/17/2009	08/25/2014
81013T-AB-7	SCOTTISH POWER PLC		F		1FE	6,232,223	106.1750	6,927,945	6,525,000	6,290,341		5,201			5.375	6.192	MS	103,267		05/22/2008	03/15/2015
81013T-AC-5	SCOTTISH POWER PLC		F		1FE	6,863,950	97.2300	6,806,135	7,000,000	6,883,585		4,596			5.810	5.978	MS	119,751	406,700	03/23/2005	03/15/2025
G8124#-AB-9	SIG PLC 7.36% SER. B GTD SR NTS		F		2	8,000,000	106.0020	8,480,183	8,000,000	8,000,000					7.360	7.360	FA	232,249	294,400	07/18/2001	08/09/2011
83238P-AA-2	SMITHS GROUP PLC		F		2FE	10,321,715	106.2980	10,629,750	10,000,000	10,319,972		(1,743)			6.050	5.248	MN	77,306	152,090	12/17/2009	05/15/2014
83238P-AB-0	SMITHS GROUP PLC		F		2FE	4,994,000	111.5760	5,578,800	5,000,000	4,994,266		59			7.200	7.231	MN	46,000	181,000	05/07/2009	05/15/2019
D04580-57-3	STATE BANK INDIA LONDON		F		2FE	19,906,020	99.2260	19,845,120	20,000,000	19,909,090		3,070			4.500	4.606	AO	170,000		10/21/2009	10/23/2014
G7734@-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR		F	3	3	25,655,000	92.4530	23,718,817	25,655,000	27,236,725		(293,148)			8.490	6.615	JJ	986,200	1,964,318	05/02/2007	07/18/2014
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR NTS, DUE 20		F	3	4	6,467,598	85.0000	22,193,745	26,110,288	3,760,214		(4,110,697)			8.078	5.410	JD	17,577	539,015	07/01/2009	07/03/2012
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR NTS, DUE 20		F	3	4	1,811,626	85.0000	5,631,876	6,625,736	717,263		(1,078,224)			8.078	5.812	JD	4,460	136,780	07/01/2009	07/03/2012
881575-AC-8	TESCO PLC		F		1FE	16,391,555	103.7950	16,607,232	16,000,000	16,391,215		(530)			6.150	5.983	MN	125,733	661,125	11/05/2009	11/15/2037
G9020*-AB-6	TRAVIS PERKINS PLC (UNITED KINGDOM) 10 Y		F		2	6,000,000	97.9760	5,878,560	6,000,000	6,000,000					5.890	5.890	JJ	152,158	353,400	12/01/2005	01/26/2016
G9020*-AA-8	TRAVIS PERKINS PLC (UNITED KINGDOM) 7 YR		F		2	39,000,000	102.2090	39,861,510	39,000,000	39,000,000					5.770	5.770	JJ	968,879	2,250,300	12/01/2005	01/26/2013
89653Q-C*-4	TRINITY MIRROR 7.17% SER A SR NTS, DUE 2		F		3	5,000,000	100.3100	5,015,500	5,000,000	5,000,000					7.170	7.170	JD	10,954	179,250	05/30/2002	06/20/2012
89653Q-C@-2	TRINITY MIRROR 7.27% SER B SR NTS, DUE 2		F		3	6,000,000	97.1500	5,829,000	6,000,000	6,000,000					7.270	7.270	JD	13,328	436,200	05/30/2002	06/12/2014
92857T-AG-2	VODAFONE AIRTOUCH		F		1FE	5,226,200	100.7640	5,038,200	5,000,000	5,029,326		(230,997)			7.750	4.525	FA	146,389	387,500	08/22/2008	02/15/2010
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	24,840,520	97.8080	27,875,309	28,500,000	25,435,597		264,326			4.625	6.270	JJ	607,802	1,318,125	07/18/2008	07/15/2018
92857W-AF-7	VODAFONE GROUP PLC		F		1FE	1,861,400	105.8840	2,117,686	2,000,000	1,918,243		17,724			5.000	6.179	JD	4,167	100,000	07/14/2006	12/16/2013
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	9,492,650	104.8160	10,481,650	10,000,000	9,652,125		7,146			5.000	5.738	MS	147,222	250,000	06/22/2006	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,017,840	107.5600	2,151,200	2,000,000	2,013,976		(1,837)			5.750	5.614	MS	33,861	115,000	10/24/2007	03/15/2016
G9546#-AA-9	WESTBURY PLC SER A		F	3	3	10,000,000	101.0980	10,109,785	10,000,000	9,972,556		72,556			7.850	5.100	AO	163,542	672,708	03/20/2003	04/16/2010

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
G9546#-AB-7	WESTBURY PLC SER B		F	3	3	25,000,000	110.2760	27,568,895	25,000,000	24,792,145		41,907			9.420	5.670	AO	490,625	1,972,188	03/20/2003	04/16/2013
990588-9A-5	YELL GROUP PLC TERM LOAN B1		F	2	3FE	2,862,624	99.6810	2,864,336	2,873,500	2,861,640		1,498			3.251	3.748	MJSD	27,293	90,591	11/30/2007	10/27/2012
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010		F		3	4,988,116	102.3740	5,055,650	5,000,000	4,994,003		1,326			7.660	7.660	MS	120,219	255,333	09/10/2008	09/08/2010
G40096-AA-0	BANK OF SCOTLAND PERP		F	1	3FE	2,898,054	51.0000	3,126,300	6,130,000	2,970,261		8,872	2,293,208		0.688	7.674	MN	3,746	132,476	04/21/1995	01/01/9999
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,068,787,533	XXX	22,648,889,584	22,358,944,495	22,204,490,659	(1,911,377)	5,203,258	24,493,039	26,196,006	XXX	XXX	XXX	276,264,815	862,580,206	XXX	XXX
04542B-LZ-3	ABFC 2005-WF1, M2			3	1Z*	8,046,000	70.8360	5,699,468	8,046,000	8,046,000					0.631	3.537	MON	564	4,657	04/15/2005	01/25/2035
04542B-MA-7	ABFC 2005-WF1, M3			3	3Z*	1,814,964	56.3670	1,023,039	1,814,964	1,814,964					0.681	3.588	MON	137	1,133	04/15/2005	01/25/2035
04541G-EU-2	ABSHE 2003-HE4 M1			3	1Z*	30,162,681	69.0980	20,822,340	30,134,430	30,135,894		(8,259)			1.478	1.477	MON	21,034	503,551	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	5,618,146		(1,325)			2.031	1.942	MON	1,264	120,894	09/26/2006	10/25/2032
004421-JH-7	ACE 2004-HE4 M1			3	1Z*	16,508,995	68.6720	11,344,124	16,519,320	16,526,985		(4,182)			0.831	0.827	MON	1,526	159,778	07/13/2007	12/25/2034
004421-LL-5	ACE 2005-RM1 M1			3	1Z*	138,781	99.1300	137,333	138,537	138,575		(41)			0.691	5.881	MON	560	14,587	03/07/2007	03/25/2035
004421-QP-1	ACE 2005-WF1, M1			3	1Z*	5,000,000	70.8800	3,543,987	5,000,000	5,000,000					0.651	3.977	MON	362	39,186	07/15/2005	05/25/2035
004421-QQ-9	ACE 2005-WF1, M2			3	1Z*	3,000,000	47.3840	1,421,509	3,000,000	3,000,000					0.671	3.998	MON	224	24,123	07/15/2005	05/25/2035
004421-QR-7	ACE 2005-WF1, M3			3	3Z*	4,530,000	33.5420	1,519,444	4,530,000	4,530,000					0.691	4.018	MON	348	37,350	07/15/2005	05/25/2035
004421-QS-5	ACE 2005-WF1, M4			3	1Z*	3,109,000	25.0120	777,627	3,109,000	777,627	(2,331,374)				0.811	0.811	MON	280	29,437	07/15/2005	05/25/2035
03072S-MF-9	AMSI 2003-11, AV4			3	1Z*	2,316,732	76.3320	1,768,402	2,316,732	2,316,732					0.781	0.781	MON	201	21,227	11/03/2003	01/25/2034
073879-TT-5	BSABS 2005-HE4 M1			3	1Z*	7,711,999	93.5510	7,228,191	7,726,486	7,722,798		2,134			0.661	0.668	MON	568	58,558	03/13/2007	04/25/2035
07388E-AJ-5	BSABS 2006-SD2, A2			3	1Z*	736,996	94.0800	693,368	736,996	736,995					0.431	5.477	MON	35	4,000	05/30/2006	06/25/2036
124779-AA-7	CBASS 2006-RP1, A-1			3	1Z*	1,221,018	98.1950	1,198,974	1,221,018	1,221,018					0.341	5.332	MON	46	4,434	05/10/2006	04/25/2036
152314-JD-3	CENTEX 2004-A, M1			3	1Z*	7,581,134	74.4340	5,642,952	7,581,134	7,581,133					0.831	1.122	MON	700	71,561	01/06/2004	01/25/2034
12558M-AG-7	CITHE				2Z*	4,713,792	89.3500	4,184,201	4,682,957	4,822,930		18,861			6.200	6.197	MON	24,195	132,702	03/14/2002	02/25/2030
12558M-BM-3	CITHE 2003-1				1Z*	1,338,540	30.3080	405,732	1,338,692	1,338,589		(69)			4.670	4.718	MON	5,210	62,060	03/03/2003	10/20/2032
17307G-VW-5	CMLTI 2005-WF2, MV1			3	1Z*	3,739,000	40.1280	1,500,371	3,739,000	3,739,000					0.661	0.661	MON	275	29,684	08/11/2005	08/25/2035
17309N-AD-3	CRMSI 2006-1, A4				1Z*	20,815,792	82.1300	17,096,133	20,816,000	20,867,782		(1,404)			5.939	5.678	MON	103,022	103,022	08/16/2006	07/25/2036
17310N-AG-3	CRMSI 2006-3, M1				4Z*	3,317,904	41.5530	1,378,722	3,318,004	3,317,943		3			5.794	5.795	MON	16,020	192,245	11/16/2006	11/25/2036
17310N-AH-1	CRMSI 2006-3, M2				3Z*	3,749,925	31.0560	1,164,582	3,750,000	1,164,582	(2,585,372)	(2)			5.824	5.810	MON	18,200	18,200	11/16/2006	11/25/2036
17310N-AJ-7	CRMSI 2006-3, M3				6Z*	996,842	29.1410	290,491	996,852	290,491	(706,355)				5.874	5.874	MON	4,880	58,555	11/16/2006	11/25/2036
173109-AF-6	CRMSI 2007-1 A6				1Z*	24,999,000	91.5030	22,875,628	25,000,000	25,051,073		(6,934)			5.702	5.592	MON	118,792	772,146	03/21/2007	03/25/2037
173109-AG-4	CRMSI 2007-1 M1				4Z*	10,642,894	40.7370	4,335,669	10,643,000	10,642,932		4			5.878	5.808	MON	52,133	345,573	03/21/2007	03/25/2037
173109-AH-2	CRMSI 2007-1 M2				4Z*	12,406,628	34.4040	4,268,470	12,407,000	4,268,470	(8,138,293)	14			5.927	5.880	MON	61,280	390,905	03/21/2007	03/25/2037
17312H-AF-6	CRMSI 2007-2 A6				1Z*	14,999,700	89.3610	13,404,224	15,000,000	15,026,044		(3,054)			6.265	6.445	MON	78,313	509,031	06/20/2007	06/25/2037
17312H-AG-4	CRMSI 2007-2 M1				1Z*	20,713,586	41.8590	8,670,758	20,714,000	8,670,758	(12,042,939)	7			6.391	6.382	MON	110,319	717,075	06/20/2007	06/25/2037
17312H-AH-2	CRMSI 2007-2 M2				6Z*	9,123,635	34.6000	3,156,889	9,124,000	3,156,889	(5,966,844)	6			6.440	6.431	MON	48,965	318,276	06/20/2007	06/25/2037
17312H-AJ-8	CRMSI 2007-2 M3				6Z*	5,659,887	28.9800	1,640,263	5,660,000	1,640,263	(4,019,654)	2			6.490	6.481	MON	30,611	198,973	06/20/2007	06/25/2037
126671-R3-2	CWL 2003-5, AF6				1Z*	18,779,203	81.3900	15,284,920	18,779,954	18,878,401		(8,595)			4.804	4.641	MON	75,182	651,186	11/06/2003	01/25/2034
126671-W8-5	CWL 2003-BC6, M1			3	1Z*	10,558,757	85.0990	8,985,384	10,558,757	10,558,757					0.781	0.781	MON	8,635	135,906	12/04/2003	11/25/2033
126671-W9-3	CWL 2003-BC6, M2			3	2Z*	3,819,210	41.6210	1,589,604	3,819,210	3,819,208		(2)			1.381	1.381	MON	5,438	82,298	12/04/2003	10/25/2033
126671-Z2-5	CWL 2004-1, M1			3	1Z*	10,000,000	74.2340	7,423,350	10,000,000	10,000,000					0.731	0.731	MON	813	86,527	01/27/2004	03/25/2034
126671-Z4-1	CWL 2004-1, M3			3	1Z*	5,376,381	80.0970	4,306,333	5,376,381	5,376,381					0.881	0.881	MON	526	53,292	01/27/2004	02/25/2034
126670-CK-2	CWL 2005-11, AF5A				4Z*	11,999,333	60.5090	7,261,116	12,000,000	12,040,708		(1,105)			5.493	5.465	MON	10,986	659,160	09/12/2005	02/25/2036
126670-CL-0	CWL 2005-11, AF6				3Z*	23,814,711	79.9770	19,018,167	23,779,516	23,842,331		(7,594)			5.050	4.989	MON	100,072	1,197,182	09/12/2005	02/25/2036
126670-TG-3	CWL 2006-1, AF5				1Z*	9,999,873	35.0280	3,502,830	10,000,000	3,502,830	(6,497,058)	(28)			5.884	5.884	MON	49,033	588,400	01/27/2006	07/25/2036
126670-TH-1	CWL 2006-1, AF6				4Z*	9,577,706	70.4760	6,750,102	9,577,895	9,577,716		3			5.526	5.526	MON	44,106	527,436	01/27/2006	07/25/2036
152314-JX-9	CXHE 2004-B, M3			3	1Z*	1,407,396	35.8050	503,914	1,407,396	503,914	(903,483)				0.861	0.861	MON	135	14,005	02/24/2004	03/25/2034
152314-LQ-1	CXHE 2004-D, MV1			3	1Z*	4,904,954	69.8480	3,426,032	4,904,954	4,904,954					0.851	2.406	MON	464	3,848	09/08/2004	09/25/2034
152314-LR-9	CXHE 2004-D, MV2			3	1Z*	1,685,685	44.3260	747,191	1,685,685	747,191	(938,494)				0.921	2.477	MON	173	1,431	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		(27,876)			4.690	5.871	MON	19,542	19,542	11/14/2006	01/25/2035
152314-MH-0	CXHE 2005-A, M1			3	1Z*	9,160,000	72.9370	6,681,025	9,160,000	9,160,000					0.711	0.711	MON	724	77,392	01/05/2005	01/25/2035
152314-MJ-6	CXHE 2005-A, M2			3	2Z*	6,000,000	74.9830	4,498,965	6,000,000	6,000,000					0.731	0.731	MON	488	51,916	01/05/2005	01/25/2035
294751-DF-6	EQABS 2003-4, M1				1Z*	810,843	74.7060	610,083	816,649	812,196		(1,331)			5.369	5.572	MON	3,654	44,994	11/29/2006	10/25/2034
35729P-JD-3	FHLT 2005-1 M3			3	1Z*	4,990,821	61.9990	3,099,975	5,000,000	4,996,883		428			0.741	0.752	MON	412	43,774	02/28/2007	06/25/2035
317350-BD-7	FINA 2004-2 M1			3	1Z*	4,787,893	71.7260	3,429,896	4,781,915	4,787,629		(631,351)			0.781	0.760	MON	3,860	45,958	03/13/2007	08/25/2034
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
441917-BA-8	HFCHC 2004-1, M			3	1Z*	1,626,368	85.4620	1,389,922	1,626,368	1,626,367					0.753	0.753	MON	374	14,293	07/14/2004	09/20/2033
40430G-AB-6	HFCHC 2005-1, M			3	1Z*	4,544,452	79.8050	3,626,705	4,544,452	4,544,450					0.763	3.933	MON	1,060	3,000	06/23/2005	01/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
40430X-AD-5	HFCHC 2006-3, A2V			3	1Z*	8,775,554	95.7520	8,402,747	8,775,554	8,775,554					0.363	5.585	MON	974	42,777	10/20/2006	03/20/2036
40430X-AF-0	HFCHC 2006-3, A3V			3	1Z*	23,500,000	87.5940	20,584,541	23,500,000	23,500,000					0.393	5.620	MON	2,823	121,779	10/20/2006	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V			3	1Z*	716,799	96.5130	691,806	716,799	716,799					0.343	5.588	MON	75	3,180	04/18/2007	03/20/2036
40431F-AF-8	HFCHC 2007-1 A2V			3	1Z*	6,750,000	91.8630	6,200,746	6,750,000	6,750,000					0.413	5.649	MON	852	36,344	04/17/2007	03/20/2036
40431F-AL-5	HFCHC 2007-1 M2			3	1Z*	11,700,000	44.1490	5,165,440	11,700,000	11,700,000					0.713	3.337	MON	2,549	98,487	04/17/2007	03/20/2036
40431M-AD-8	HFCHC 2007-2 A1V			3	1Z*	4,792,700	97.3340	4,664,904	4,792,700	4,792,700					0.323	5.557	MON	473	28,835	05/17/2007	07/20/2036
46626L-EL-0	JPMAC 2005-OPT2 M1			3	1Z*	20,033,594	40.0200	8,003,906	20,000,000	20,015,672		(4,935)			0.661	5.755	MON	1,469	158,783	03/07/2007	12/25/2035
46629B-AF-6	JPMAC 2006-CW2 AF6				5Z*	5,988,403	72.3340	4,304,086	5,950,283	6,007,489		6,063			5.932	5.793	MON	29,414	191,090	04/11/2007	08/25/2036
46630L-AH-7	JPMAC 2007-CH1 MF1				6Z*	5,499,914	28.2530	1,553,906	5,500,000	1,553,906	(3,946,025)	9			5.791	5.864	MON	26,542	26,542	02/27/2007	10/25/2036
57643L-BY-1	MABS 2003-WMC2 M1			3	1Z*	15,181,007	89.8900	13,646,242	15,181,007	15,181,006		(1)			1.281	1.281	MON	2,161	210,073	07/16/2007	08/25/2033
57643L-KJ-4	MABS 2005-HE2, A3			3	1Z*	714,083	95.4840	681,835	714,083	714,083					0.501	4.204	MON	40	4,124	09/27/2005	10/25/2035
61744C-JE-7	MSAC 2004-OP1, M2			3	1Z*	10,000,000	70.4770	7,047,675	10,000,000	10,000,000					0.841	0.841	MON	935	97,741	11/04/2004	11/25/2034
61744C-KN-5	MSAC 2005-HE1, M1			3	1Z*	7,000,000	60.7930	4,255,481	7,000,000	7,000,000					0.681	0.681	MON	530	57,001	01/06/2005	12/25/2034
61744C-KP-0	MSAC 2005-HE1, M2			3	1Z*	5,000,000	59.6610	2,983,030	5,000,000	5,000,000					0.701	0.701	MON	390	41,735	01/06/2005	12/25/2034
61744C-NB-8	MSAC 2005-HE2, M1			3	1Z*	10,000,000	63.7250	6,372,468	10,000,000	10,000,000					0.631	0.631	MON	701	76,333	03/08/2005	01/25/2035
61744C-NC-6	MSAC 2005-HE2, M2			3	1Z*	9,500,000	49.2370	4,677,501	9,500,000	9,502,700		2,700			0.671	0.666	MON	709	76,390	03/08/2005	01/25/2035
61746W-WK-2	MSDWC 2002-AM3, M1			3	2Z*	4,515,440	65.0720	2,920,487	4,488,091	4,505,837		(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*	824,080	97.8760	806,577	824,080	824,080					0.321	0.321	MON	29	12,349	12/18/2006	07/25/2036
65538P-AG-3	NAA 2007-1 1A6				2Z*	28,999,435	78.7840	22,847,331	29,000,000	28,999,633		72			5.820	5.767	MON	140,650	1,687,800	05/08/2007	03/25/2047
63860F-AB-9	NSTR 2006-B, AV2			3	1Z*	16,517,169	86.3960	14,270,187	16,517,169	16,517,169					0.361	5.582	MON	663	77,458	09/08/2006	09/25/2036
68389F-ES-9	OOMLT 2004-1, M1			3	1Z*	5,709,561	73.5580	4,199,819	5,709,561	5,709,561					0.831	0.831	MON	4,902	65,266	01/08/2004	01/25/2034
68403B-AG-0	OOMLT 2007-FXD2 2A6				2Z*	4,000,000	66.5830	2,663,328	4,000,000	4,000,000					5.680	5.674	MON	18,933	123,067	03/23/2007	03/25/2037
73316P-GJ-3	POPLR 2005-5, AF5				2Z*	7,999,760	51.2520	4,100,132	8,000,000	8,021,642		(812)			5.715	5.689	MON	38,100	457,089	10/14/2005	11/25/2035
73316P-GK-0	POPLR 2005-5, AF6				1Z*	5,393,793	87.8500	4,735,823	5,390,802	5,387,956		(17,320)			5.331	5.348	MON	23,949	309,829	10/14/2005	11/25/2035
73316P-JR-2	POPLR 2005-6 A6				2Z*	5,113,683	77.9470	3,982,245	5,108,894	5,110,686		(60)			5.677	5.644	MON	48,463		03/15/2007	01/25/2036
73316P-EL-0	POPLR 2005-B, M1			3	1Z*	10,000,000	85.7890	8,578,910	10,000,000	10,000,000					0.711	0.711	MON	7,353	77,519	07/07/2005	08/25/2035
73316P-KG-4	POPLR 2006-B, A-2			3	1Z*	5,874,861	96.3530	5,660,629	5,874,861	5,874,861					0.401	5.119	MON	262	33,617	03/27/2006	05/25/2036
73316Q-AB-4	POPLR 2006-D, A2			3	1Z*	10,000,000	69.9080	6,990,849	10,000,000	10,000,000					0.391	5.634	MON	4,064	47,779	09/14/2006	11/25/2046
73316T-AB-8	POPLR 2006-E, A2			3	1Z*	10,818,000	66.6270	7,207,686	10,818,000	10,818,000					0.381	5.623	MON	458	55,006	11/16/2006	01/25/2037
70069F-CV-7	PPSI 2004-MHQ1 M1			3	1Z*	20,143,750	84.9350	16,987,072	20,000,000	20,025,508		(247)			0.931	5.895	MON	2,069	17,159	05/23/2007	12/25/2034
70069F-EF-0	PPSI 2004-WHQ2, A3D			3	1Z*	911,455	98.9660	902,031	911,455	911,455					0.711	0.711	MON	72	6,353	11/17/2004	02/25/2035
70069F-EG-8	PPSI 2004-WHQ2, A3E			3	1Z*	1,219,473	97.6220	1,190,474	1,219,473	1,219,415		(58)			0.651	2.598	MON	88	9,557	11/17/2004	02/25/2035
70069F-EH-6	PPSI 2004-WHQ2, M1			3	1Z*	5,000,000	91.3470	4,567,329	5,000,000	5,000,000					0.821	0.821	MON	456	47,851	11/17/2004	02/25/2035
70069F-DJ-3	PPSI 2004-WWF1, M1			3	1Z*	5,152,052	98.5350	5,076,563	5,152,052	5,152,052					0.861	0.861	MON	493	49,245	10/29/2004	12/25/2034
70069F-FH-5	PPSI 2005-WCH1, M1			3	1Z*	4,000,000	91.1490	3,645,967	4,000,000	4,000,000					0.701	0.701	MON	312	33,366	01/07/2005	01/25/2036
70069F-FJ-1	PPSI 2005-WCH1, M2			3	1Z*	2,000,000	76.0850	1,521,704	2,000,000	2,000,000					0.751	0.751	MON	167	17,702	01/07/2005	01/25/2036
70069F-FK-8	PPSI 2005-WCH1, M3			3	1Z*	1,500,000	27.6920	415,387	1,500,000	1,500,000					0.791	0.791	MON	132	13,888	01/07/2005	01/25/2036
70069F-LW-5	PPSI 2005-WCW3, M1			3	5Z*	4,000,000	41.5680	1,662,718	4,000,000	4,000,000					0.711	4.052	MON	316	33,795	07/15/2005	08/25/2035
70069F-LX-3	PPSI 2005-WCW3, M2			3	4Z*	6,000,000	22.3750	1,342,488	6,000,000	1,342,488	(4,657,512)				0.721	4.062	MON	481	51,305	07/15/2005	08/25/2035
70069F-GB-7	PPSI 2005-WHQ1, M2			3	1Z*	8,500,000	77.3760	6,576,926	8,500,000	8,500,000					0.731	1.893	MON	691	73,548	02/03/2005	03/25/2035
759950-EP-9	RAMC 2004-4, MF1				3Z*	9,427,259	44.6760	4,288,228	9,598,610	9,439,564		(48,320)			5.188	5.516	MON	41,498	494,163	09/25/2006	02/25/2035
760985-NC-1	RAMP 2002-RZ3, M1			3	1Z*	1,179,736	98.6570	1,164,114	1,179,961	1,178,490		(644)			5.780	5.266	MON	5,683	32,881	08/08/2002	08/25/2032
76112B-HH-6	RAMP 2004-RZ4, M2			3	1Z*	10,240,000	49.6170	5,080,801	10,240,000	10,240,000					0.781	3.030	MON	889	93,824	12/29/2004	12/25/2034
76112B-PB-0	RAMP 2005-RS4, M1			3	1Z*	14,175,000	55.5670	7,876,644	14,175,000	14,175,000					0.661	3.599	MON	1,041	112,486	04/28/2005	04/25/2035
76112B-PC-8	RAMP 2005-RS4, M2			3	1Z*	5,163,000	24.0390	1,241,143	5,163,000	5,163,000					0.681	3.620	MON	391	42,023	04/28/2005	04/25/2035
76112B-PD-6	RAMP 2005-RS4, M3			3	5Z*	3,000,000	9.5250	285,753	3,000,000	3,000,000					0.711	3.650	MON	237	25,335	04/28/2005	04/25/2035
76110W-NG-7	RASC 2002-KS2 AI5			3	1Z*	3,086,047	54.1110	1,669,895	3,086,062	3,086,065		5			6.779	6.702	MON	17,434	225,943	03/14/2002	04/25/2032
76110W-H8-2	RASC 2004-KS11, AI3			3	1Z*	4,793,253	76.4710	3,665,464	4,793,253	4,815,687		(11,206)			0.701	0.661	MON	373	40,009	11/12/2004	12/25/2034
76110W-S2-3	RASC 2005-KS3, M2			3	1Z*	7,065,000	94.1170	6,649,382	7,065,000	7,065,000					0.631	3.320	MON	496	4,090	03/29/2005	04/25/2035
76110W-S3-1	RASC 2005-KS3, M3			3	1Z*	5,000,000	66.9940	3,349,676	5,000,000	5,000,000					0.661	3.351	MON	367	3,031	03/29/2005	04/25/2035
76110W-S4-9	RASC 2005-KS3, M4			3	1Z*	2,000,000	36.8990	737,971	2,000,000	2,000,000					0.701	0.701	MON	156	16,663	03/29/2005	04/25/2035
76110W-U6-1	RASC 2005-KS4, M1			3	1Z*	10,000,000	75.8730	7,587,276	10,000,000	10,000,000					0.641	3.579	MON	713	5,921	04/21/2005	05/25/2035
81375W-AB-2	SABR 2004-OP1, M1			3	1Z*	9,461,427	75.1540	7,110,602	9,461,427	9,461,159		(268)			0.741	0.742	MON	7,249	96,669	02/25/2004	02/25/2034
86360X-AA-8	SACO 2006-GEL3, A1			3	4Z*	4,250,873	86.3170	3,669,214	4,250,873	4,588,902		(40,508)			0.351	5.662	MON	166	1,387	07/27/2006	07/25/2036
86359D-LK-1	SASCO 2005-WF3, A3			3	1Z*	10,000,000	68.8680	6,886,814	10,000,000	10,020,912		(5,142)			0.581	0.561	MON	646	71,236	07/15/2005	07/25/2035
83611M-PG-7	SVHE 2006-OPT3, 2A2			3	1Z*	5,523,348	96.8520	5,349,487	5,523,348	5,523,348					0.341	5.321	MON	209	32,391	04/13/2006	06/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
836120-AB-4	SVHE 2007-NS1 A2			3	4Z*	10,000,000	67.4630	6,746,264	10,000,000	10,000,000					0.382	5.605	MON	424	64,151	03/02/2007	01/25/2037
94980G-BC-4	WFHET 2004-2 A11, 1B			3	1Z*	469,239	63.3750	297,379	469,239	469,232		(5)			0.651	1.137	MON	34	2,659	09/22/2004	05/25/2034
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						817,829,718	XXX	563,490,771	817,823,671	765,621,477	(52,923,058)	(804,647)			XXX	XXX	XXX	1,468,385	15,267,299	XXX	XXX
04542B-MB-5	ABFC 2005-WF1, M4			3	4Z*	1,025,507	33.1550	340,002	1,025,507	1,025,507					0.831	3.743	MON	95	780	04/15/2005	01/25/2035
04541G-HM-7	ABSHE 2004-HE1, M2			3	3Z*	1,822,614	62.1760	1,124,145	1,808,018	1,816,440		(1,022)			1.883	1.746	MON	1,608	48,360	02/26/2007	01/15/2034
004421-EX-7	ACE 2004-OP1, M2			3	3Z*	8,516,615	74.2690	6,336,814	8,532,189	8,524,979		1,916			1.281	1.308	MON	1,215	116,151	04/04/2007	04/25/2034
004421-EY-5	ACE 2004-OP1, M3			3	5Z*	1,321,115	37.3120	492,928	1,321,115	1,321,115					1.481	1.481	MON	217	21,180	04/12/2004	04/25/2034
004406-AA-2	ACE 2006-GP1, A			3	3Z*	3,109,836	74.9310	2,330,231	3,109,836	3,109,835					0.361	5.293	MON	125	1,043	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C			3	1Z*	9,971,667	33.4020	3,340,164	10,000,000	3,340,164	(4,747,006)	276	1,910,541		0.391	5.623	MON	435	36,923	09/15/2006	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B			3	2Z*	9,000,000	78.2610	7,043,463	9,000,000	9,000,000					0.341	5.569	MON	341	42,092	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C			3	5Z*	9,000,000	37.4230	3,368,084	9,000,000	9,000,000					0.381	5.608	MON	381	45,762	10/13/2006	08/25/2036
00441W-AA-4	ACE 2006-SL4, A-1			3	1Z*	1,960,404	14.4700	372,265	2,572,580	372,265	(1,517,374)	(9,067)	669,579		0.351	5.634	MON	100	7,910	08/14/2006	09/25/2036
02660T-DD-2	AHM 2005-1 3A1			2	1Z*	45,012	98.2210	44,246	45,047	45,043		17			0.451	0.507	MON	2	151	07/07/2005	06/25/2045
02660T-JJ-3	AHMT 2006-1 M1			2	1Z*		1.2120	72,080	5,946,000						0.611	5.257	MON	303	3,357	03/24/2006	03/25/2046
007036-FW-1	ARMT 2005-1 5A2			2	1Z*	779,614	76.5530	596,190	778,793	779,350		(127)			0.561	0.475	MON	49	5,207	08/02/2005	05/25/2035
007036-UQ-7	ARMT 2005-11 5A1			23	1Z*	5,160,256	54.6270	5,997,657	10,979,269	5,169,851		9,595			0.501	19.887	MON	5,922	30,078	05/22/2009	02/25/2036
2254W0-MM-4	ARMT 2005-12 5A1			23	1Z*	5,536,517	50.3660	6,183,798	12,277,792	5,538,002		1,485			0.481	18.585	MON	6,324	32,427	05/27/2009	03/25/2036
040104-MY-4	ARSI 2005-W1, A2			3	4Z*	828,867	47.7020	395,388	828,867	828,867					0.471	3.218	MON	43	4,914	04/11/2005	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B			3	4Z*	6,211,369	42.8570	2,662,013	6,211,369	5,375,133			836,236		0.341	5.579	MON	236	27,849	08/17/2006	09/25/2036
04541G-HX-3	ASSET BACKED SECURITIES CORP H			3	2Z*	9,100,833	67.3510	6,085,733	9,035,887	9,044,810		(8,918)			1.481	1.448	MON	14,287	127,695	03/08/2007	04/25/2034
059523-BB-5	BAFC 2007-5 7A5			2	4Z*	13,360,742	62.0940	9,414,469	15,161,702	12,641,872		496,924	2,253,409		6.500	0.000	MON	82,126	246,300	06/21/2007	07/25/2037
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST			2	1Z*	10,424,784	94.9060	9,835,876	10,363,782	10,388,751		(17,246)			5.750	5.483	MON	49,660	420,641	07/22/2005	04/25/2033
05948K-EW-5	BOAA 2003-7 2A1			2	1Z*	2,487,589	100.8960	2,488,118	2,466,012	2,484,013		(3,576)			5.000	4.069	MON	10,275	30,089	09/21/2009	09/25/2018
05948K-W5-4	BOAA 2005-11 4A5			2	3Z*	7,755,748	70.8850	5,776,602	8,149,303	7,850,321		130,974	220,187		5.750	0.000	MON	39,049	271,363	08/31/2006	12/25/2035
05948K-E5-4	BOAA 2005-6 2CB1			2	4Z*	14,864,716	73.9060	10,971,369	14,844,981	14,849,102		12,683			6.000	5.999	MON	74,225	885,853	06/02/2005	07/25/2035
05948X-RF-0	BOAMS 2003-6 1A31			2	1Z*	9,992,188	98.9090	9,890,929	10,000,000	9,998,706		1,118			5.000	5.012	MON	41,667	500,000	07/24/2003	08/25/2033
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
07384M-6H-0	BSARM 2004-12 2A1			23	1Z*	11,860,198	80.5390	9,714,546	12,061,857	11,863,079		(2,164)			4.262	4.587	MON	86,357	480,610	01/16/2007	02/25/2035
07400W-AA-8	BSMF 2006-SL1, A			34	1Z*	3,697,961	19.4120	1,610,873	8,298,241	1,610,873	(2,970,473)	(398,074)	(476,433)		0.371	5.686	MON			07/20/2006	08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1			3	2Z*	2,333,258	69.1640	1,613,781	2,333,258	2,333,258					0.451	5.691	MON	117	14,730	03/22/2007	12/25/2036
12489W-QG-2	CBASS 2005-CB8 AF5				1Z*	16,603,550	70.4650	12,177,207	17,281,300	16,827,118		60,370			5.653	6.523	MON	81,409	970,156	07/18/2007	12/25/2035
14983A-AA-7	CBASS 2006-SL1, A-1			3	1Z*	2,416,856	11.9350	363,022	3,041,563	363,022	(1,857,879)	(19,173)	801,516		0.321	5.545	MON	109	13,205	08/25/2006	09/25/2036
1248MG-AP-9	CBASS 2007-CB1 AF6				4Z*	11,345,695	45.3760	5,771,433	12,719,000	10,239,634		(19,783)	1,105,479		5.835	5.624	MON	61,846	61,841	03/06/2007	01/25/2037
17311Y-AE-3	CBASS 2007-CB3 A5				4Z*	19,130,942	40.8410	8,382,595	20,525,000	17,331,618		(20,953)	2,561,077		5.817	2.904	MON	198,990	546,616	03/23/2007	03/25/2037
16678R-AV-9	CCMFC 2004-1A V1			234	3Z*	3,938,535	35.4580	1,484,499	4,186,676	3,970,927		34,154	(78,365)		0.741	8.372	MON	2,585	30,762	12/01/2008	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1			234	1Z*	4,025,397	13.9370	613,253	4,400,115	3,861,189		106,087	(208,674)		0.716	0.716	MON	2,627	2,618	01/01/2009	08/25/2035
16678R-CE-5	CCMFC 2004-4A B1			234	1Z*	6,248,967	48.2610	3,217,448	6,666,785	6,131,718		24,856	(476,558)		0.697	3.407	MON	3,872	39,505	01/01/2009	10/25/2035
16678R-BT-3	CCMFC 2004-A B1			234	1Z*	3,005,402	12.0000	398,173	3,318,109	2,948,660		(35,562)	(242,153)		0.763	0.999	MON	2,111	21,083	01/01/2009	03/25/2035
16678R-CM-7	CCMFC 2004-B B1			23	1Z*	6,186,047	12.0000	801,489	6,679,075	6,067,690		35,775	(134,159)		0.719	4.069	MON	4,002	40,387	01/01/2009	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1			2	1Z*	660,390	6.8820	536,172	7,791,411	350,769		(136,197)	(333,881)		0.571	5.209	MON	495	4,107	03/10/2006	12/25/2046
161546-HK-5	CFAB 2003-6, 2M2			3	5Z*	1,155,137	8.9440	103,312	1,155,137	103,312	(1,051,825)				1.331	1.331	MON	1,585	19,964	11/20/2003	11/25/2034
161546-JA-5	CFAB 2004-1, 2M1			3	5Z*	2,731,619	20.6170	563,172	2,731,619	2,731,619					0.731	0.731	MON	2,065	33,175	02/11/2004	09/25/2033
12669E-T3-0	CHWL 2003-39 A17			2	1Z*	4,686,730	84.6090	4,168,120	4,926,310	4,803,263		(901)			5.000	5.640	MON	20,526	244,410	10/29/2003	10/25/2033
12558M-BN-1	CITHE 2003-1				5Z*	920,131	16.7770	154,422	920,415	920,235		(114)			5.060	8.251	MON	3,881	46,099	03/03/2003	09/20/2032
12566T-AN-7	CMALT 2006-A7 1A13			2	1Z*	2,987,331	27.0230	1,987,701	7,355,666	2,197,305		(453,459)	3,271,407		6.000	0.000	MON	36,778	36,124	01/16/2007	12/25/2036
172981-AE-2	CMLTI 2006-4 2A1B			2	6Z*	2,381,142	50.9060	2,321,736	4,560,807	2,045,976		(134,221)	1,829,143		6.000	0.000	MON	22,804	22,392	01/16/2007	12/25/2035
17312B-AB-8	CMLTI 2007-WFH2 A2			3	1Z*	17,250,000	82.6290	14,253,473	17,250,000	17,250,000					0.381	5.629	MON	731	87,711	03/13/2007	03/25/2037
17312B-AF-9	CMLTI 2007-WFH2 M2			3	1Z*	15,000,000	2.2320	334,808	15,000,000	334,808	(12,269,378)		2,395,815		0.681	0.681	MON	1,135	122,145	03/13/2007	03/25/2037
172973-QE-2	CMSI 2003-6 1A1			2	1Z*	20,384,923	96.6720	19,786,872	20,468,074	20,438,186		9,324			5.500	5.560	MON	93,812	1,111,643	07/24/2003	05/25/2033
17310N-AK-4	CRMSI 2006-3, M4				6Z*	2,449,927	18.0650	442,591	2,450,000	442,591	(2,007,364)	(3)			5.953	5.940	MON	12,154	12,154	11/16/2006	11/25/2036
17310N-AL-2	CRMSI 2006-3, M5				6Z*	2,573,897	15.8740	408,600	2,574,000	408,600	(2,165,337)	3			6.052	6.053	MON	12,982	155,778	11/16/2006	11/25/2036
17310N-AM-0	CRMSI 2006-3, M6				6Z*	2,038,898	14.3710	293,029	2,039,000	293,029	(1,745,909)	(4)			6.151	6.140	MON	10,452	10,452	11/16/2006	11/25/2036
17310N-AN-8	CRMSI 2006-3, M7				6Z*	1,624,919	14.2930	232,258	1,625,000	232,258	(1,392,693)	3			6.399	6.400	MON	8,665	103,984	11/16/2006	11/25/2036
17312H-AK-5	CRMSI 2007-2 M4				6Z*	5,226,895	24.3070	1,270,525	5,227,000	1,270,525	(3,956,398)	2			6.589	6.581	MON	28,701	186,524	06/20/2007	06/25/2037

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
17312H-AL-3	CRMSI 2007-2 M5				6Z*	4,700,906	17.8080	837,137	4,701,000	837,137	(3,863,794)	1			6.787	6.781	MON	26,588	172,823	06/20/2007	06/25/2037
12667F-LV-5	CWALT 2004-16 CB 1A3			2	1Z*	12,323,849	86.2000	10,643,088	12,347,000	12,333,183		(3,715)			5.500	5.523	MON	56,590	679,095	09/28/2004	07/25/2034
12667F-DN-2	CWALT 2004-3T1 A1			2	1Z*	4,083,274	85.9450	3,503,912	4,076,904	4,079,333		(516)			0.731	0.697	MON	497	34,022	03/26/2004	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1			23	1Z*	1,836,304	82.6720	1,562,793	1,890,356	1,837,085		(617)			5.500	6.285	MON	8,664	102,550	08/16/2006	11/25/2034
12667G-US-0	CWALT 2005-29 CB A6			2	4Z*	22,486,221	73.7430	16,690,344	22,633,000	22,497,366		27,333			5.500	5.660	MON	103,735	1,244,667	03/31/2007	07/25/2035
02149J-AV-8	CWALT 2006-45T1 2A6			2	1Z*	1,319,017	30.9060	1,316,961	4,261,147	929,962		(5,279)			6.000	6.073	MON	21,306	21,310	01/11/2007	02/25/2037
12668B-VD-2	CWALT 2006-9T1 A4			2	1Z*	11,914,769	69.0040	9,323,382	13,511,286	11,709,760		(4,880)	286,900		5.750	6.309	MON	64,742	582,682	05/19/2006	05/25/2036
02146P-AB-1	CWALT 2006-HY12 A2			23	1Z*	10,526,139	90.5340	9,585,106	10,587,245	10,531,737		5,599			6.113	6.464	MON	53,937	264,039	07/16/2009	08/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3			2	4Z*	19,304,808	42.7130	8,821,254	20,652,247	18,374,098		230,189	2,432,489		0.701	0.000	MON	2,414	104,657	06/19/2007	06/25/2037
02151L-AA-4	CWALT 2007-20 A1			2	4Z*	17,336,511	48.0930	9,417,492	19,581,856	17,161,975		39,047	1,476,058		0.731	0.000	MON	14,425		06/19/2007	06/25/2047
12673-FH-0	CWHEL 2004-I, A			3	2Z*	2,110,343	43.3410	914,642	2,110,343	2,110,341					0.523	2.138	MON	521	899	09/10/2004	02/15/2034
12669E-NQ-5	CWHL 2003-20, 3A1			2	1Z*	8,277,857	100.5000	8,397,977	8,356,196	8,311,574		16,998			4.750	4.945	MON	33,077	390,748	07/22/2005	07/25/2018
12669F-J5-3	CWHL 2004-13 1A6			2	2Z*	13,607,482	93.4110	12,284,810	13,151,296	13,370,357		(25,495)			5.500	4.876	MON	60,277	717,037	09/24/2004	01/25/2017
12669F-NK-5	CWHL 2004-J1 2A3			2	1Z*	6,953,516	99.1610	6,821,127	6,878,816	6,906,979		1,612			4.750	4.558	MON	27,229	27,229	09/10/2004	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2			2	2Z*	630,735	23.6390	149,371	631,871	641,210		(624)			0.632	0.475	MON	414	5,287	01/13/2005	03/25/2035
126694-X3-7	CWHL 2006-9 A10			2	1Z*	33,634,636	62.5260	21,425,276	34,266,423	32,073,612		(257,163)	1,593,610		6.000	6.514	MON	171,332	2,055,938	08/23/2006	05/25/2036
126671-4B-9	CWL 2004-2, M3			3	1Z*	788,369	23.9490	188,804	788,369	188,804	(599,564)				1.131	1.131	MON	99	9,681	03/11/2004	04/25/2034
126671-4V-5	CWL 2004-3, M3			3	1Z*	1,374,050	25.7360	353,627	1,374,050	353,627	(1,020,422)	(1)			1.102	1.102	MON	168	17,072	03/17/2004	05/25/2034
126671-6M-3	CWL 2004-5, M3			3	1Z*	2,162,359	21.7630	470,600	2,162,359	470,600	(1,691,757)	(1)			1.381	1.381	MON	332	33,039	05/24/2004	07/25/2034
126673-BF-8	CWL 2004-6, M4			3	1Z*	1,981,931	13.9060	275,606	1,981,931	275,606	(1,706,324)	(1)			1.432	1.432	MON	315	35,721	06/23/2004	08/25/2034
126670-GS-1	CWL 2005-13, AF5			3	4Z*	9,999,433	31.7440	3,174,450	10,000,000	9,999,463		8			6.008	6.009	MON	100,142	554,151	11/04/2005	04/25/2036
126670-GT-9	CWL 2005-13, AF6				4Z*	4,851,050	68.8140	3,336,210	4,848,175	4,881,501		(120)			5.661	5.708	MON	22,871	22,871	11/04/2005	04/25/2036
126670-QV-3	CWL 2005-17, 1AF5				4Z*	28,421,515	58.0310	16,991,837	29,280,393	28,577,921		(22,811)			5.564	6.120	MON	135,763	1,005,150	06/21/2007	05/25/2036
12666R-AF-7	CWL 2006-9 1AF6				5Z*	6,277,638	66.6520	4,146,731	6,221,499	6,264,429		(1,089)			5.989	5.803	MON	31,050	201,552	04/11/2007	10/25/2046
126683-AD-3	CWL 2006-S5, A3				1Z*	17,389,177	19.8710	4,133,255	20,800,888	4,133,255	(11,072,028)	(1,851,927)	3,441,062		5.842	0.000	MON	101,266	895,009	09/15/2006	06/25/2035
126683-AC-5	CWL 2006-S5, A4				1Z*	7,114,858	25.2660	2,102,217	8,320,355	2,102,217	(4,431,492)	618,220	2,054,170		5.762	0.000	MON	39,952	353,101	09/15/2006	06/25/2035
12668X-AF-2	CWL 2006-S8, A6				4Z*	5,581,182	46.7560	2,609,600	5,581,301	5,581,223		4			5.505	5.505	MON	25,604	325,314	12/07/2006	04/25/2036
12668W-AR-8	CWL 2007-4 M1				1Z*		23.4430								5.881	0.000	MON		(64,582)	10/01/2009	09/25/2037
12668W-AS-6	CWL 2007-4 M2				1Z*		19.8430					214,755			5.931	0.000	MON			10/01/2009	09/25/2037
12669R-AC-1	CWL 2007-S1 A3				5Z*	14,153,824	41.1660	5,826,875	14,154,516	14,154,124		(77)			5.810	5.811	MON	68,531	809,864	02/23/2007	11/25/2036
12669R-AD-9	CWL 2007-S1 A4				5Z*	11,008,297	41.1310	4,528,186	11,009,068	11,008,451		(109)			5.874	5.875	MON	53,889	636,833	02/23/2007	11/25/2036
12669R-AF-4	CWL 2007-S1 A6				4Z*	14,154,353	50.6440	7,168,457	14,154,516	14,154,405		6			5.693	5.693	MON	67,151	793,555	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6				4Z*	14,120,223	47.4550	6,701,214	14,121,111	14,120,512		(52)			5.779	5.715	MON	68,005	436,930	03/23/2007	05/25/2037
152314-HS-2	CXHE 2003-C, M2			3	5Z*	2,010,025	36.7010	734,018	1,999,984	1,999,981		(3)			1.831	1.831	MON	407	39,333	02/14/2007	09/25/2033
152314-JY-7	CXHE 2004-B, M4			3	1Z*	703,698	20.2540	142,529	703,698	142,529	(561,169)				1.156	1.156	MON	90	9,113	02/24/2004	03/25/2034
251510-DP-5	DBALT 2005-2 1A7			23	2Z*	37,559,363	55.7450	21,512,964	38,592,000	37,907,552		100,558			5.856	6.242	MON	376,655	2,073,115	04/12/2006	04/25/2035
251563-CG-5	DMSI			23	1Z*	1,409,813	92.6720	1,345,824	1,452,246	1,410,479		(267)			5.500	7.058	MON	6,656	77,163	08/16/2006	09/25/2033
31959A-AA-1	FCHT 2005-1A, A			3	1Z*	1,615,093	52.5310	848,419	1,615,093	1,614,788		(305)			0.443	3.370	MON	338	10,128	05/06/2005	09/15/2022
32029G-AC-8	FFML 2007-FF2 A2B			3	1Z*	16,000,000	39.1910	6,270,629	16,000,000	6,270,629	(9,035,083)	(1,123,341)	694,288		0.331	5.569	MON	589	73,200	02/23/2007	03/25/2037
32051D-A7-7	FHASI 2003-7 1A13			2	1Z*	21,811,043	95.6330	20,859,882	21,812,515	21,778,390		4,057			5.250	5.324	MON	95,430	1,110,690	07/24/2003	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21			2	1Z*	2,154,216	95.2980	2,145,436	2,251,304	2,202,409		(3,821)			5.000	5.654	MON	9,380	111,360	07/24/2003	09/25/2033
33848J-AE-5	FSTAR 2007-1A AF5				4Z*	37,499,261	42.6860	16,007,201	37,500,000	37,499,559		13			5.699	5.688	MON	178,094	178,094	03/09/2007	01/25/2035
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*	4,027,600	100.3950	4,037,186	4,021,317	4,025,983		(1,617)			5.250	5.020	MON	17,593	51,231	09/08/2009	01/25/2035
38012T-AC-6	GMACM 2006-HE3, A3				4Z*	25,702,416	47.7530	13,999,086	29,315,437	26,102,739		433,850			5.805	5.730	MON	141,813	141,813	08/25/2006	10/25/2036
362437-AG-0	GSAMP 2006-HE5 M2			3	1Z*	19,460,578	0.5100	101,986	20,000,000	101,986	(9,088,034)	29,824	10,366,271		0.541	0.971	MON	1,203	96,966	03/07/2007	08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2			3	1Z*	11,655,942	0.8070	96,860	12,000,000	96,860	(8,279,260)	17,468	3,343,611		0.521	0.903	MON	695	56,183	03/07/2007	10/25/2046
36244M-AA-9	GSAMP 2006-S4, A1			3	1Z*	1,630,298	8.5840	199,044	2,318,650	199,044	(984,697)	(577)	1,121,716		0.321	5.373	MON	83	10,121	06/02/2006	05/25/2036
362631-AB-9	GSR 2006-0A1 2A1			2	1Z*	9,840,878	71.7210	9,975,938	13,909,369	9,856,312		15,433			0.421	16.730	MON	651	25,782	08/04/2009	08/25/2046
40431K-AG-5	HALO 2007-WF1 M1				5Z*	861,514	5.6540	146,999	2,600,000	384,108		18,044	1,247,749		5.990	2.908	MON	12,978	12,978	01/26/2007	12/25/2036
40431K-AH-3	HALO 2007-WF1 M2				1Z*	628,836	5.1070	262,490	5,140,000	262,490	(341,301)	(2,904)	2,055,063		6.110	3.006	MON	26,171	26,171	01/26/2007	12/25/2036
40430F-AG-7	HASC 2007-HE1 M2			3	6Z*	775,854	3.4340	497,904	14,500,000	497,904	(319,045)	41,095	13,387,153		0.711	0.000	MON	1,146	9,516	03/07/2007	01/25/2037
41809X-AA-2	HASCN 2007-OPT1 A			4	1Z*		0.0000		2,723,788						6.000	7.739	MON			02/15/2007	12/26/2036
225470-QV-8	HEMT 2005-5, A1A			3	1Z*	5,961,157	28.2940	1,686,666	5,961,157	1,686,666	(4,274,491)	(1,413,480)			0.431	4.666	MON	286	39,730	12/22/2005	04/25/2036
225470-XH-1	HEMT 2006-1, A-1B			3	2Z*	945,976	62.9130	595,141	945,976	945,976					0.361	4.832	MON	38	4,459	02/14/2006	05/25/2036
225470-W5-8	HEMT 2006-2, 2A1			3	1Z*	4,713,992	27.8500	1,303,545	4,680,651	1,303,545	(2,975,643)	(238,573)	(109,966)		0.391	5.220	MON	1,888	15,024	04/03/2006	07/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
43718U-AA-4	HLMLT 2006-1, A1			3	1Z*	247,461	99.4840	246,185	247,461	247,461					0.323	5.542	MON	38	66	10/12/2006	02/15/2037
41161P-CX-9	HVMLT 2004-1 1A			2	1Z*	1,674,433	88.2210	1,476,694	1,673,863	1,674,364		(8)			0.533	0.525	MON	297	10,870	05/12/2005	04/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B			2	1Z*	3,049,828	24.4200	744,257	3,047,685	744,257	(2,303,403)				0.703	0.703	MON	655	25,629	11/19/2004	11/19/2034
464125-AC-7	IRWHE 2006-3, 2A2				4Z*	6,999,881	63.8870	4,472,095	7,000,000	6,999,945		(30)			5.830	5.830	MON	34,008	408,100	10/12/2006	09/25/2037
464125-AD-5	IRWHE 2006-3, 2A3				5Z*	13,439,411	30.1370	4,051,030	13,442,000	13,439,671		(752)			6.030	6.032	MON	67,546	810,553	10/12/2006	09/25/2037
46628G-AF-6	JPALT			23	1Z*	21,580,028	59.6970	14,335,358	24,013,596	19,414,993		422,507	3,658,148		5.859	2.538	MON	117,254	512,474	01/11/2007	05/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1				6Z*	1,889,947	18.9840	358,790	1,890,000	358,790	(1,531,166)	5			5.734	5.599	MON	9,031	9,031	11/21/2006	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2				5Z*	1,079,988	12.2170	131,949	1,080,000	131,949	(833,325)	1	114,716		5.784	5.648	MON	5,206	5,206	11/21/2006	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3				6Z*	1,310,572	11.4020	153,924	1,350,000	153,924	(907,817)	193	250,198		5.833	5.697	MON	6,562	6,562	11/21/2006	10/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2				6Z*	2,199,900	24.3940	536,662	2,200,000	536,662	(1,663,259)	11			5.840	5.863	MON	10,707	10,707	02/27/2007	10/25/2036
46630L-AK-0	JPMAC 2007-CH1 MF3				6Z*	3,999,895	21.0690	842,745	4,000,000	842,745	(3,157,172)	13			5.890	5.862	MON	19,633	19,633	02/27/2007	10/25/2036
46630L-AL-8	JPMAC 2007-CH1 MF4				6Z*	2,499,912	20.0560	501,412	2,500,000	501,412	(1,998,519)	11			5.989	5.859	MON	12,477	12,477	02/27/2007	10/25/2036
46630L-AM-6	JPMAC 2007-CH1 MF5				6Z*	2,999,955	19.8880	596,650	3,000,000	596,650	(2,403,314)	5			6.039	5.857	MON	15,098	15,098	02/27/2007	10/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6				5Z*	11,732,685	50.5190	5,967,079	11,811,583	11,799,705		2,594			5.551	5.672	MON	54,638	655,661	05/08/2007	01/25/2037
46630M-AH-5	JPMAC 2007-CH2 MF1				6Z*	5,696,915	22.4760	1,280,468	5,697,000	1,280,468	(334,358)	6	4,082,109		5.785	5.638	MON	27,464	27,464	03/06/2007	01/25/2037
46630M-AJ-1	JPMAC 2007-CH2 MF2				6Z*	5,046,539	21.0680	1,106,280	5,251,000	844,030			4,202,574		5.834	5.687	MON	25,529	25,529	03/06/2007	01/25/2037
46630M-AK-8	JPMAC 2007-CH2 MF3				6Z*	2,495,000	19.5210	610,632	3,128,000	414,616		(9,311)	2,072,167		5.884	5.735	MON	15,338	15,338	03/06/2007	01/25/2037
46630M-AL-6	JPMAC 2007-CH2 MF4				6Z*	647,996	17.8090	497,416	2,793,000	334,629		(32,124)	282,108		5.983	5.832	MON	13,925	13,925	03/06/2007	01/25/2037
46630M-AM-4	JPMAC 2007-CH2 MF5				6Z*	371,725	13.9430	389,301	2,792,000	299,157		22,375	94,945		6.033	5.881	MON	14,037	14,037	03/06/2007	01/25/2037
466247-EN-9	JPMMT 2004-S1 1A4			2	1Z*	14,260,028	96.4120	14,275,961	14,807,200	14,547,806		128,243			4.500	5.009	MON	55,527	666,324	09/28/2004	08/25/2019
466247-JB-0	JPMMT 2004-S2 2A5			2	1Z*	6,086,295	93.8760	5,730,444	6,104,289	6,071,377		10,319			5.750	5.915	MON	29,250	350,997	10/22/2004	11/25/2034
54251R-AC-7	LBMLT 2006-6, 2A2			3	4Z*	4,785,388	64.9130	3,106,317	4,785,388	4,785,388					0.331	5.638	MON	176	27,177	07/21/2006	07/25/2036
542515-AB-7	LBMLT 2006-A, A2			4	1Z*	254,724	0.0000		16,350,053						5.548	5.613	MON			04/27/2006	05/25/2036
52520M-FB-4	LMT 2006-1 1A5			2	3Z*	24,716,250	71.3180	18,542,802	26,000,000	23,976,108		18,477	1,130,273		5.500	6.352	MON	119,167	1,430,000	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62				4Z*	14,171,343	48.5520	7,640,820	15,737,330	14,048,587		(207,472)	1,565,987		5.580	0.000	MON	73,179	877,753	10/04/2006	11/25/2036
52524M-AX-7	LXS 2007-9 WF5				4Z*	5,530,844	59.1410	3,333,788	5,637,000	5,525,872		(797)	57,191		5.990	5.997	MON	28,138	28,138	05/25/2007	04/25/2037
576449-AB-8	MABS 2006-HE4 A2			3	1Z*	12,500,000	40.8410	5,105,158	12,500,000	5,105,158	(6,559,930)	(269,016)	834,913		0.341	5.583	MON	474	58,474	11/15/2006	11/25/2036
576434-QD-9	MALT 2004-4 7A1			2	3Z*	11,258,536	95.9060	10,393,276	10,836,912	11,246,864		74,106			6.000	4.959	MON	54,185	645,399	03/17/2004	05/25/2034
576433-UF-1	MARM 2004-13 3A1			23	1Z*	14,627,081	94.0460	14,225,170	15,125,758	14,633,341		(9,148)			3.096	3.589	MON	39,026	507,555	08/16/2006	11/21/2034
576436-AS-8	MARP 2005-1 1A2			2	2FE	12,238,209	92.0940	10,861,209	11,793,644	12,334,908		55,100			6.500	5.334	MON	63,882	411,587	03/09/2005	08/25/2034
576430-BM-6	MARP 2006-1 1A2			2	3FE	14,586,656	87.9690	12,339,099	14,026,685	14,399,069		(156,694)			7.000	5.811	MON	81,822	970,759	01/20/2006	07/25/2035
55265K-TK-5	MASTR 2003-3 2A3			2	1Z*	26,218,762	95.5810	25,539,982	26,720,854	26,481,645		150,456			5.000	5.500	MON	111,337	1,333,828	03/31/2007	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7			2	1Z*	24,402,719	98.6090	25,182,020	25,537,145	25,100,423		185,901			5.000	5.636	MON	106,405	1,260,209	07/24/2003	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1			2	1Z*	25,491,096	99.5000	25,674,544	25,803,562	25,611,207		72,277			4.750	5.034	MON	102,139	1,199,503	08/30/2005	08/25/2019
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO			3	1Z*	5,717,250	27.3590	2,743,549	10,027,965	2,743,549	(2,846,049)	(152,357)	5,237,034		0.351	5.780	MON	3,684	13,953	01/18/2007	10/25/2037
61913P-AG-7	MHL 2004-2 A1			2	1Z*	8,334,672	71.8510	5,975,432	8,316,480	8,320,678		(1,859)			0.601	0.595	MON	833	58,528	08/18/2005	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2			2	1Z*	2,427,503	52.2550	1,268,496	2,427,503	2,427,500		(1)			0.621	2.887	MON	251	18,974	01/14/2005	02/25/2035
61913P-AS-1	MHL 2005-1 1M1			2	4Z*	6,068,757	43.0080	2,610,033	6,068,757	6,068,755		(1)			0.711	2.978	MON	719	53,165	01/14/2005	02/25/2035
61915R-AK-2	MHL 2005-3 A1			2	1Z*	17,326,715	60.7830	10,758,770	17,700,198	17,332,292		5,578			0.532	3.828	MON	1,569	117,010	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2			23	1Z*	11,442,716	86.8240	10,173,017	11,716,872	11,460,235		(3,356)			4.475	5.076	MON	88,340	324,171	08/17/2006	02/25/2035
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6			2	1Z*	163,378	109.6560	203,509	185,588	185,588					9.250	9.250	MON	1,431	16,928	11/30/1988	12/01/2018
61746R-EJ-6	MSAC 2003-HE3 M2			3	4Z*	3,263,110	60.3580	1,948,594	3,228,408	3,229,433		(11)			1.931	3.293	MON	693	47,976	02/14/2007	10/25/2033
61744C-JG-2	MSAC 2004-OP1, M4			3	3Z*	7,000,000	73.8080	5,166,572	7,000,000	7,000,000					1.181	1.181	MON	919	92,682	11/04/2004	11/25/2034
61746R-GT-2	MSAC 2004-WMC1 M2			3	3Z*	3,472,338	53.2060	1,834,872	3,448,628	3,461,974		(217)			1.481	3.894	MON	5,433	46,001	02/14/2007	06/25/2034
61750S-AE-2	MSAC 2006-HE8, A2C			3	1Z*	19,880,000	36.8320	7,322,178	19,880,000	7,322,178	(11,953,291)		604,531		0.371	5.601	MON	820	98,859	11/16/2006	10/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A			3	1Z*	6,423,370	28.6670	2,085,518	7,275,038	3,928,520		5,953	3,270,797		0.311	5.545	MON	252	25,009	06/18/2007	05/25/2037
61746W-HY-9	MSDWC 2001-NC2, M1			3	5Z*	1,235,792	53.5590	661,053	1,234,249	1,235,584		(92)			1.101	1.019	MON	151	14,921	09/26/2006	01/25/2032
61746W-WL-0	MSDWC 2002-AM3, M2			3	5Z*	545,002	33.4960	181,054	540,526	543,605		(581)			3.231	3.089	MON	194	18,222	09/26/2006	02/25/2033
61748H-AN-1	MSM 2004-5AR 1A2			23	1Z*	3,169,985	82.0700	2,610,235	3,180,512	3,171,843		(196)			1.823	1.869	MON	4,832	91,448	12/06/2004	07/25/2034
61749T-AA-2	MSM 2006-105L, A1			3	1Z*	4,472,375	13.1260	671,011	5,111,990	671,011	489,809	(975)	1,134,462		0.361	5.675	MON	205	1,703	07/14/2006	08/25/2036
61748H-HC-8	MSMT 2004-11AR I-A2B			2	2Z*	3,241,560	51.7770	1,678,369	3,241,560	3,242,424		(27)			2.420	2.415	MON	1,307	23,008	12/16/2004	01/25/2035
61748H-VW-8	MSMT 2006-2 6PT			2	4Z*	17,151,891	75.0940	13,319,763	17,737,512	17,005,875		107,304	(18,784)		6.500	8.136	MON	96,078	858,895	01/24/2006	02/25/2036
65536V-AD-9	NAAC 2006-AR2 1A4			2	3Z*	18,495,862	40.5070	10,214,678	25,217,000	19,075,919		579,855			6.431	0.000	MON	135,142	135,142	07/24/2006	08/25/2036
64352V-MC-2	NCHET 2005-A M2				5Z*	9,805,677	17.8060	1,818,576	10,213,000	1,818,576	(8,058,395)	(14,896)			5.344	6.053	MON	45,482	295,657	04/11/2007	08/25/2035
68403B-AH-8	OOMLT 2007-FXD2 M1				1Z*	4,486,272	13.6530	1,638,397	12,000,000	1,638,397	(1,131,011)	67,767	5,393,745		5.910	2.950	MON	59,100	236,400	03/23/2007	03/25/2037
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3			2	1Z*	67,249	111.1070	77,125	69,415	67,320		(254)			8.000	8.764	MON	926	5,438	10/11/1991	01/01/2019

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
743873-AX-9	PFMLT 2005-1 2A1			23	1Z*	6,825,480	95.2500	6,670,399	7,003,017	6,824,888		(13,287)			4.162	4.724	MON	24,292	278,238	08/16/2006	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B			23	1Z*	2,825,906	52.7410	2,760,017	5,233,159	2,851,449		25,543			4.706	18.804	MON	20,521	119,496	06/04/2009	10/25/2035
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
69336R-AS-9	PHMIC 2005-3 A3			23	1Z*	12,305,304	91.9820	11,254,101	12,235,136	12,153,980		(109,380)			5.514	6.654	MON	56,224	662,978	04/27/2005	06/18/2035
69336R-BG-4	PHMIC 2005-4 A2			23	1Z*	6,418,590	89.2600	5,697,495	6,383,024	6,325,815		(71,349)			5.617	9.893	MON	29,877	355,397	05/24/2005	07/18/2035
69336R-BZ-2	PHMIC 2005-5 A3			23	1Z*	16,325,968	93.4900	15,214,411	16,273,843	16,123,498		(176,974)			5.528	6.833	MON	74,975	874,923	06/16/2005	08/18/2035
69336R-CQ-1	PHMIC 2005-6 A4			23	1Z*	35,498,534	85.2510	30,256,507	35,491,046	35,368,235		(127,318)			5.513	5.815	MON	163,055	1,925,206	09/19/2005	11/18/2035
69335V-AA-0	PHMIC 2006-3 A1			23	1Z*	9,434,053	99.8650	9,337,276	9,349,904	9,377,605		(32,951)			6.419	6.222	MON	50,015	566,394	08/23/2006	10/18/2036
69337A-AC-0	PHMIC 2007-1 A5			23	1Z*	33,134,971	92.0390	30,363,694	32,990,178	32,968,647		(129,502)			5.998	6.064	MON	164,893	1,912,778	01/12/2007	02/18/2037
69337G-AA-1	PHMIC 2007-2 A1			23	1Z*	3,848,209	86.9660	3,309,289	3,805,278	3,830,160		(4,458)			5.941	5.568	MON	18,839	222,174	04/09/2007	05/18/2037
69337G-AA-1	PHMIC 2007-2 A1	0		23	1Z*	25,282,050	86.9660	21,741,445	25,000,000	25,163,475		(29,289)			5.941	5.568	MON	123,771	1,459,645	04/09/2007	05/18/2037
693360-AC-6	PHMIC 2007-4 A3			23	1Z*	7,550,501	90.8160	7,034,091	7,745,399	7,613,892		22,269			5.965	7.946	MON	38,501	447,719	06/08/2007	06/18/2037
69337R-AC-3	PHMIC 2007-5 A3			23	1Z*	6,156,694	77.2800	4,945,694	6,399,670	6,264,166		51,653			6.208	7.389	MON	33,106	430,575	08/02/2007	08/18/2037
73316P-BT-6	POPLR 2005-1 M2				5Z*	1,695,578	31.3490	541,032	1,725,847	1,696,370		(17,336)			5.507	5.873	MON	7,920	109,652	02/07/2007	05/25/2035
748351-AR-4	QUEST 2006-X1, A-2			3	5Z*	7,904,622	51.3480	4,058,829	7,904,622	7,904,621					0.421	5.007	MON	370	42,957	03/08/2006	03/25/2036
76110H-S4-2	RALI 2005-QA2 A1 II			23	4Z*	10,941,599	62.4670	6,780,904	10,855,097	10,782,281		202	132,413		4.732	4.614	MON	42,804	42,804	05/26/2005	02/25/2035
75971E-AF-3	RAMC 2006-3, AF3				5Z*	14,999,667	49.8880	7,483,256	15,000,000	14,999,844		(53)			5.586	5.586	MON	69,825	837,900	09/08/2006	11/25/2036
75970H-AJ-9	RAMC 2006-4, AF6				5Z*	9,400,000	47.7050	4,484,248	9,400,000	9,434,786		(2,692)			5.340	5.286	MON	41,830	271,895	12/01/2006	01/25/2037
75970H-AK-6	RAMC 2006-4, M1				3Z*	5,313,000	13.6390	724,615	5,313,000	724,615	(4,588,385)				5.555	5.548	MON	24,595	159,841	12/01/2006	01/25/2037
75970J-AJ-5	RAMC 2007-1 AF6				5Z*	37,997,720	45.1360	17,151,802	38,000,000	38,141,252		4,828			5.710	5.699	MON	180,817	180,817	03/14/2007	04/25/2037
75970J-AK-2	RAMC 2007-1 M1				5Z*	16,293,387	10.8500	1,942,155	17,900,000	1,942,155	(4,348,173)	(23,459)	9,982,874		5.843	5.832	MON	87,158	87,158	03/14/2007	04/25/2037
75970Q-AJ-9	RAMC 2007-2 AF6				5Z*	10,000,000	41.6870	4,168,662	10,000,000	10,028,043		(2,655)			5.879	5.759	MON	48,992	318,446	05/14/2007	06/25/2037
75970Q-AK-6	RAMC 2007-2 M1				1Z*	8,120,996	11.1530	1,115,302	10,000,000	1,115,302	(2,659,328)	2,120	5,187,667		6.065	2.946	MON	50,542	252,708	05/14/2007	06/25/2037
760985-4U-2	RAMP 2004-RZ2 AI6				1Z*	10,937,343	73.2140	8,086,921	11,045,642	10,593,876		27,842	400,456		5.410	5.666	MON	49,797	321,083	04/10/2007	03/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1			3	5*	10,520,000	73.4730	7,729,345	10,520,000	10,520,000					0.701	3.392	MON	820	6,808	04/06/2005	12/25/2034
76110W-LL-8	RASC 2001-KS2 AI5			3	4Z*	3,177,831	58.2000	1,773,829	3,047,823	3,047,823					7.511	5.781	MON	19,076	198,441	05/22/2002	06/25/2031
76110W-PD-2	RASC 2002-KS4				3Z*	3,960,532	75.4400	2,947,787	3,907,433	3,932,996		9,175			5.600	5.265	MON	18,235	233,273	01/01/2005	07/25/2032
45660N-VH-5	RAST 2003-A11 A9			2	1Z*	14,424,639	94.4060	13,489,191	14,288,451	14,352,924		(4,640)			5.750	5.624	MON	68,466	819,057	10/29/2003	11/25/2033
45660N-VZ-5	RAST 2003-A13			2	1Z*	22,358,503	84.6720	19,624,304	23,176,885	22,648,936		167,673			5.500	6.125	MON	106,227	1,266,437	06/30/2007	01/25/2034
45660N-QS-7	RAST 2003-A6 A2			2	1Z*	4,076,642	99.9770	4,122,091	4,123,026	4,081,042		4,401			4.750	5.658	MON	16,320	78,236	07/23/2009	06/01/2033
45660N-K8-7	RAST 2004-A4 A15			2	1Z*	10,604,172	87.2280	9,338,259	10,705,540	10,609,203		16,267			5.500	5.726	MON	49,067	587,488	03/31/2007	08/25/2034
76110V-LA-4	RFMS2 02 HI4 A-6			3	1Z*	3,430,477	84.4860	2,899,257	3,431,657	3,430,537		(204)			5.840	5.608	MON	16,701	114,505	09/17/2002	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7			3	2Z*	2,400,080	72.0980	1,671,001	2,317,693	2,361,246		435			7.560	6.678	MON	14,601	14,601	04/29/2002	07/25/2026
76110V-JX-7	RFMS2 2002-HI3			3	3Z*	11,410,947	80.9360	9,237,543	11,413,406	11,412,025		(101)			6.390	6.399	MON	60,776	636,306	06/05/2002	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7				1Z*	2,238,678	68.0440	1,524,017	2,239,752	2,239,356		(13)			6.950	6.990	MON	26,180	74,626	03/08/2002	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7				1Z*	8,628,996	92.4490	7,981,522	8,633,415	8,631,572		(14)			5.700	5.674	MON	82,563	446,130	12/11/2002	01/25/2028
76110V-KG-2	RFMS2 2002-HS2			3	1Z*	1,165,601	99.6210	1,159,933	1,164,347	1,168,078		3,636			6.180	5.643	MON	5,996	69,677	01/01/2005	01/25/2032
76110V-MG-0	RFMS2 2003-HI1				1Z*	3,258,286	88.6520	2,888,987	3,258,811	3,258,586		17			5.320	5.322	MON	14,447	170,169	02/25/2003	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6				1Z*	6,353,222	95.5460	6,071,612	6,354,662	6,354,131		109			4.760	4.763	MON	25,207	299,447	06/19/2003	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1				1Z*	6,076,086	66.1060	4,024,182	6,087,500	6,080,977		(106)			5.680	5.702	MON	28,814	187,292	12/15/2006	09/25/2035
76110V-ST-6	RFMS2 2005-HS2, AI4				1Z*	16,700,000	8.5560	1,428,837	16,700,000	1,428,837	(13,441,750)	(159,107)			5.660	5.896	MON	78,768	78,768	08/01/2006	12/25/2035
43718M-AD-6	RFMS2 2006-HI4, A4				1Z*	28,932,210	35.2550	10,691,553	30,326,000	10,691,553	(16,991,112)	(20,904)	2,617,468		5.720	0.000	MON	144,554	1,734,647	09/25/2006	09/25/2036
43718V-AD-6	RFMS2 2006-HI5, A4				1Z*	19,301,841	31.2460	6,398,017	20,476,000	6,398,017	(11,696,215)	(16,814)	1,777,715		5.700	2.870	MON	97,261	632,824	12/18/2006	12/25/2036
43718W-AD-4	RFMS2 2007-HI1 A4				1Z*	23,334,329	33.0130	9,903,771	30,000,000	9,903,771	(13,881,867)	448,367	2,954,999		5.930	2.963	MON	148,250	593,000	03/23/2007	03/25/2037
43710R-AG-6	RFMS2 2007-HSA2 A6				4Z*	21,996,880	30.3640	6,680,095	22,000,000	21,998,334		657			5.710	5.692	MON	104,683	1,255,143	04/24/2007	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6				4Z*	14,994,860	28.6970	4,304,604	15,000,000	14,997,056		959			5.990	5.886	MON	74,875	74,875	05/23/2007	06/25/2037
76111X-MG-5	RFMSI 2004-S6 3A6			2	1Z*	7,996,536	84.9060	6,892,906	8,118,311	8,051,943		11,695			5.000	5.191	MON	33,826	405,916	09/28/2004	06/25/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F			2	6*	72,351	97.9890	74,347	75,872		(73,170)	257			9.950	11.974	MON	1,258	7,364	08/31/1987	09/01/2017
81375W-AC-0	SABR 2004-OP1, M2			3	3Z*	728,067	61.8730	450,477	728,067	735,668		(1,708)			1.331	1.048	MON	1,013	12,357	02/25/2004	02/25/2034
785778-QJ-3	SACO 2006-3, A1			3	1Z*	4,368,096	16.7150	910,106	5,444,781	910,106	274,741	(254,496)	1,047,550		0.411	4.884	MON	249	21,236	02/21/2006	04/25/2036
785779-AA-7	SACO 2006-6, A			3	1Z*	5,788,199	17.6270	1,522,519	8,637,457	1,522,519	(4,287,943)	1,571,006	(1,675,604)		0.361	5.354	MON	347	25,000	05/15/2006	06/25/2036
863579-VQ-8	SARM 2005-17 4A2			2	1Z*	3,217,869	95.6040	3,173,605	3,319,529	3,236,913		19,045			5.150	8.204	MON	14,246	54,905	08/11/2009	08/25/2035
86363M-AA-9	SASC 2007-GEL2 A1			3	1Z*	11,969,033	77.2430	9,245,254	11,969,033	11,969,033					0.381	5.627	MON	507	4,234	05/03/2007	05/25/2037
805564-PF-2	SAST 2003-3 M2			3	5Z*	1,491,752	30.7080	454,400	1,479,730	1,482,452		(2,124)			1.831	1.793	MON	301	29,038	02/14/2007	12/25/2033
80556B-AC-9	SAST 2007-1, A-2B			3	2Z*	6,000,000	67.2760	4,036,560	6,000,000	6,000,000					0.341	5.582	MON	228	27,939	02/28/2007	01/25/2047
80556Y-AB-1	SAST 2007-2 A2A			3	1Z*	1,672,681	90.1600	1,508,081	1,672,681	1,672,681					0.331	5.577	MON	62	7,093	04/18/2007	05/25/2047

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
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z			2	1FE	263,118	107.6560	339,054	314,941	283,236		(31,705)			8.700	15.903	MON	4,567	29,413	11/29/1988	12/01/2018
863572-AW-3	SLH MTG TRUST 1989-1 Z			2	1Z*	7,742	99.6720	7,501	7,526	7,552		(118)			9.500	9.052	MON	60	643	07/24/2000	10/25/2020
84751P-GZ-6	SURF 2005-BC3 M2			3	2Z*	8,952,188	36.9450	3,325,033	9,000,000	8,982,521		6,166			0.731	6.189	MON	731	77,875	03/07/2007	06/25/2036
84751W-AD-6	SURF 2006-BC3, A-2C			3	5Z*	9,000,000	35.6940	3,212,421	9,000,000	8,776,566			223,434		0.381	5.632	MON	381	45,762	06/07/2006	06/25/2037
83612J-AC-8	SVHE 2006-EQ1 A3			3	4Z*	11,733,477	49.2860	5,791,085	11,750,000	11,745,184		2,294			0.392	5.691	MON	512	76,677	04/20/2007	10/25/2036
83612L-AE-9	SVHE 2006-WF1, M1			3	1Z*	8,841,021	4.4570	412,857	9,263,000	412,857	(5,739,877)	(1,917)	2,692,084		5.412	5.960	MON	83,902	344,941	10/26/2006	10/25/2036
88157G-AA-8	TMTS 2007-1SL A1			3	3Z*	27,101,384	6.0000	1,626,083	27,101,384	27,101,384					0.341	5.568	MON	1,028	126,426	01/09/2007	01/25/2038
911760-AP-1	VENDEE MTG TR 1992-1 2-Z			2	1	4,003,036	110.7810	4,798,601	4,331,600	4,173,141		1,401			7.750	9.315	MON	27,975	332,330	06/17/1992	05/15/2022
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2			2	1Z*	222,634	97.0740	216,119	222,634	222,635		(109)			1.532	4.098	MON	38	3,426	03/27/2000	01/25/2040
94979R-AD-2	WFMBS 2003-8 A4			2	1Z*	2,446,035	99.4520	2,527,407	2,541,335	2,500,799		11,236			4.500	5.687	MON	9,530	109,261	08/31/2006	08/25/2018
949757-AG-3	WFMBS 2004-6 A7			2	1Z*	7,489,765	95.1890	7,256,417	7,623,170	7,560,883		12,243			5.500	5.757	MON	34,940	417,743	07/23/2004	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3			23	1Z*	10,257,299	90.2450	9,275,903	10,278,579	10,263,865		(990)			5.000	5.024	MON	42,828	547,694	09/28/2005	10/25/2035
92933U-AA-0	WMHEN 2007-WM1 N1			4	1Z*		0.0000		3,403,185						6.750	7.232	MON			01/29/2007	01/25/2047
14975T-AA-6	ABSN 2006-HE5, A1		F	4	1Z*	455,785	0.0000		1,238,941						6.500	6.656	MON			10/17/2006	07/27/2036
1248MM-AB-7	C-BASS CBO XVIII-A CLASS A-2 ABS			1	6FE	39,876,286	4.2500	1,822,561	42,883,777	1,822,561	(8,227,168)	326,437			5.538	5.576	MJSD	118,745		03/06/2007	03/13/2047
46412R-AE-5	IRWHE 2007-1 2A4		F		5Z*	21,994,205	41.1940	9,062,590	22,000,000	21,996,741		1,205			5.850	5.856	MON	107,250	1,287,000	05/11/2007	08/25/2037
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						2,032,576,531	XXX	1,220,436,184	2,206,483,902	1,696,741,381	(226,777,188)	(1,214,010)	118,602,509		XXX	XXX	XXX	8,158,030	64,526,174	XXX	XXX
05947U-EV-6	BACM 2002-PB2			2	1FE	5,129,883	95.4090	4,770,472	5,000,000	5,033,678		(15,373)			6.417	6.112	MON	26,738	320,850	06/04/2002	06/11/2035
05947U-EX-2	BACM 2002-PB2			2	1FE	4,296,990	92.0300	3,905,079	4,243,286	4,272,010		(358)			6.525	6.408	MON	23,073	276,874	05/21/2002	06/11/2035
05947U-LK-2	BACM 2003-1, B			2	1FE	1,920,547	94.8700	1,897,409	2,000,000	1,966,689		9,396			4.805	5.378	MON	8,008	96,100	06/17/2004	09/11/2036
05947U-LL-0	BACM 2003-1, C			2	1FE	4,934,256	93.6300	4,596,843	4,909,576	4,918,775		(313)			4.844	4.811	MON	19,818	19,818	03/31/2003	09/11/2036
05947U-LZ-9	BACM 2003-2, B			2	1FE	5,025,122	92.8070	4,640,339	5,000,000	5,011,064		(1,843)			5.183	5.130	MON	21,596	179,949	11/13/2003	03/11/2041
05947U-MA-3	BACM 2003-2, C			2	1FE	3,015,198	90.6670	2,720,004	3,000,000	3,006,701		(1,115)			5.223	5.170	MON	13,058	108,813	11/13/2003	03/11/2041
05947U-PS-1	BACM 2004-1, A4			2	1FE	2,346,764	97.3640	2,434,093	2,500,000	2,450,349		139			4.760	4.724	MON	9,917	119,000	03/03/2004	11/10/2039
05947U-PU-6	BACM 2004-1, B			2	1FE	5,483,676	87.6450	4,838,548	5,520,604	5,584,463		(145,825)			4.867	4.986	MON	22,391	268,688	03/03/2004	11/10/2039
05947U-PV-4	BACM 2004-1, C			2	1FE	5,298,298	83.3340	4,393,234	5,271,833	5,318,165		(40,668)			4.935	4.887	MON	21,680	260,165	03/03/2004	11/10/2039
05947U-RE-0	BACM 2004-2, A5			2	1FE	14,070,055	97.8890	13,704,460	14,000,000	14,032,428		(5,947)			4.580	4.542	MON	53,433	641,200	04/01/2004	11/10/2038
05947U-RG-5	BACM 2004-2, B			2	1FE	11,055,334	92.2430	10,146,729	11,000,000	11,026,268		(5,653)			4.665	4.631	MON	42,763	513,150	04/01/2004	11/10/2038
05947U-RH-3	BACM 2004-2, C			2	1FE	6,845,561	85.8330	5,846,164	6,811,056	6,827,548		(3,506)			4.706	4.672	MON	26,711	320,528	04/01/2004	11/10/2038
05947U-4K-1	BACM 2005-6 D			23	1FE	1,974,339	52.8030	1,056,059	2,000,000	1,983,071		2,355			5.179	5.346	MON	8,631	105,017	12/16/2005	09/10/2047
05950E-AH-1	BACM 2006-2, AJ			23	1FE	10,025,159	57.9010	5,790,059	10,000,000	11,073,869		(143,660)			5.773	5.792	MON	48,112	585,305	06/12/2006	05/10/2045
05950V-AC-4	BACM 2006-6 A3			2	1FE	19,346,094	96.7350	19,346,984	20,000,000	19,531,134		101,307			5.369	6.044	MON	89,483	1,073,800	02/26/2008	10/10/2045
059497-BA-4	BACM 2007-1 AMFX			2	1FE	17,675,000	70.1350	14,027,044	20,000,000	17,977,727		213,358			5.482	7.333	MON	91,367	1,096,400	07/17/2008	01/15/2049
05952C-AG-5	BACM 2007-5 AM			2	1FE	9,570,703	70.9900	7,099,022	10,000,000	9,636,411		4,319			5.772	6.430	MON	48,100	48,100	01/24/2008	02/10/2051
05952C-AC-4	BACM 2007-5, A3			2	1FE	25,243,165	97.0550	24,263,758	25,000,000	25,180,148		(33,319)			5.620	5.443	MON	117,083	1,405,000	01/17/2008	02/10/2051
07383F-GK-8	BSCMS 2001-TOP4, B			2	1FE	3,015,090	100.1090	3,003,280	3,000,000	3,227,099		(13,862)			5.800	0.980	MON	14,500	174,000	10/30/2009	11/15/2033
07383F-GL-6	BSCMS 2001-TOP4, C			2	1FE	4,842,666	96.2290	4,637,284	4,819,000	4,823,950		(2,816)			6.050	6.026	MON	24,296	291,549	10/31/2001	11/15/2033
07383F-XJ-2	BSCMS 2003-PWR2, A4			2	1FE	993,953	102.0030	1,020,030	1,000,000	997,323		659			5.186	5.270	MON	4,322	51,860	05/31/2004	05/11/2039
07383F-WE-4	BSCMS 2003-PWR2, B			23	1FE	5,027,351	91.7450	4,587,229	5,000,000	5,011,868		(2,838)			5.338	5.267	MON	22,242	270,478	09/11/2003	05/11/2039
07383F-Q7-6	BSCMS 2004-PWR5, B			2	1FE	2,513,624	68.6430	1,716,087	2,500,000	2,507,277		(161)			5.055	5.019	MON	10,531	10,531	10/06/2004	07/11/2042
07383F-Q8-4	BSCMS 2004-PWR5, C			2	1FE	1,508,199	62.5650	938,476	1,500,000	1,504,382		(97)			5.087	5.052	MON	6,359	6,359	10/06/2004	07/11/2042
07383F-X3-7	BSCMS 2004-PWR6, A4			2	1FE	9,774,818	99.2060	9,920,611	10,000,000	9,930,022		48,645			4.521	4.930	MON	37,675	452,100	12/08/2004	11/11/2041
07383F-U7-1	BSCMS 2004-T16, A6			2	1FE	10,802,702	96.9840	10,765,272	11,100,000	10,939,221		47,056			4.750	5.117	MON	43,938	527,250	12/20/2004	02/13/2046
07387B-EH-2	BSCMS 2005-PW10 D			23	1FE	11,516,599	51.6000	5,934,018	11,500,000	11,515,895		(189)			5.479	5.503	MON	52,507	637,510	12/09/2005	12/11/2040
07387B-EE-9	BSCMS 2005-PW10, AJ			23	1FE	2,165,539	68.2500	1,501,502	2,200,000	2,176,609		386			5.463	5.715	MON	10,015	10,015	04/12/2006	12/11/2040
07387B-EG-4	BSCMS 2005-PW10, C			23	1FE	4,552,875	54.4180	2,519,012	4,629,000	4,577,302		852			5.479	5.902	MON	21,135	21,135	04/12/2006	12/11/2040
07383F-7X-0	BSCMS 2005-PWR8, X2			234	1FE	6,915,766	2.1180	3,387,459	159,945,000	2,634,157		(124,433)			0.729	221.800	MON	97,209	72,248	06/08/2005	06/11/2041
07383F-5M-6	BSCMS 2005-T18, AJ			2	1FE	15,082,395	77.6870	11,653,046	15,000,000	15,048,732		(7,866)			5.005	4.935	MON	62,563	750,750	04/19/2005	02/13/2042
07387B-CJ-0	BSCMS 2005-T20, A3			23	1FE		99.6920								5.149	0.000	MON			10/20/2005	10/12/2042
07387K-AG-8	BSCMS 2006-BBA7, B			2	1FE	5,000,000	71.4330	3,571,636	5,000,000	5,000,000					0.453	0.453	MON	1,070	32,055	06/05/2006	03/15/2019
07387K-AH-6	BSCMS 2006-BBA7, C			2	1FE	3,250,000	70.2060	2,281,680	3,250,000	3,250,000					0.473	0.473	MON	726	21,495	06/05/2006	03/15/2019
07387K-AJ-2	BSCMS 2006-BBA7, D			2	2FE	3,000,000	67.7890	2,033,674	3,000,000	3,000,000					0.493	5.529	MON	699	1,245	06/05/2006	03/15/2019
07387M-AK-5	BSCMS 2006-PW11, B			23	1FE	11,918,664	36.2810	4,353,768	12,000,000	11,945,691		7,264			5.455	5.543	MON	54,555	663,043	03/08/2006	03/11/2039
07387M-AL-3	BSCMS 2006-PW11, C			23	1FE	6,183,549	33.9430	2,116,328	6,235,000	6,200,513		4,610			5.455	5.563	MON	28,346	344,506	03/08/2006	03/11/2039

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
07388L-AL-4	BSCMS 2006-PW13, B			2	1FE	12,468,399	34.5060	4,279,043	12,401,000	12,450,022		(5,995)			5.660	5.588	MON	58,491	701,897	09/13/2006	09/11/2041
07388L-AK-6	BSCMS 2006-PW13, X2			234	1FE	6,780,743	1.4000	3,813,147	272,319,000	3,332,895		(1,010,065)			0.437	5.397	MON	99,170	1,223,858	09/13/2006	09/11/2041
07388P-AC-5	BSCMS 2006-PW14, A3			2	1FE	24,869,849	97.9910	24,399,866	24,900,000	24,879,065		4,861			5.209	5.234	MON	108,087	1,297,041	01/17/2008	12/11/2038
07388R-AC-1	BSCMS 2007-PW15 A3			2	1FE	23,952,271	96.5490	23,036,692	23,860,000	23,925,206		(14,322)			5.309	5.233	MON	105,561	1,266,727	01/16/2008	02/11/2044
07388Y-AE-2	BSCMS 2007-PW16, A4			23	1FE	18,846,618	90.8970	18,206,675	20,030,000	19,035,112		13,082			5.719	6.644	MON	95,459	95,459	02/19/2008	06/11/2040
07388V-AH-1	BSCMS 2007-T26, AJ			2	1FE	14,475,587	48.9590	7,343,855	15,000,000	7,343,855		42,611	7,234,165		5.566	6.081	MON	69,575	834,900	06/21/2007	01/12/2045
12513E-AN-4	CD 2005-CD1, D			23	1FE	6,898,640	53.1000	3,716,983	7,000,000	6,934,453		9,417			5.224	5.414	MON	30,475	370,789	10/27/2005	07/15/2044
12513X-AH-5	CD 2006-CD2 AJ			23	1FE	26,326,736	59.1170	17,897,769	30,275,000	26,950,428		414,641			5.449	7.729	MON	137,464	1,672,538	06/19/2008	01/15/2046
173067-EE-5	CGCMT 2004-C2, A5			2	1FE	9,736,743	95.8820	9,588,246	10,000,000	9,853,392		37,515			4.733	5.089	MON	39,442	473,022	12/15/2004	10/15/2041
173067-EN-5	CGCMT 2004-C2, XP			234	1FE	15,000,000	1.6480	4,855,356	294,610,397	3,307,060		(274,523)			0.908	305.890	MON	223,018	150,706	12/15/2004	10/15/2041
173067-GZ-6	CGCMT 2005-C3, AM			2	1FE	7,022,422	83.9810	5,878,646	7,000,000	7,013,351		(2,205)			4.830	4.812	MON	28,175	338,100	07/12/2005	05/15/2043
173067-GH-6	CGCMT 2005-C3, XP			234	1FE	9,999,802	1.2120	4,693,509	387,250,000	3,080,237		(147,261)			0.390	562.703	MON	125,967	91,921	06/15/2005	05/15/2043
173067-FU-8	CGCMT 2005-EMG, B			2	1FE	999,999	66.1920	661,920	1,000,000	999,999					4.934	4.934	MON	4,111	49,337	05/11/2005	09/20/2051
173067-FV-6	CGCMT 2005-EMG, C			2	1FE	999,994	63.4360	634,355	1,000,000	999,997		1			4.967	4.967	MON	4,139	49,669	05/11/2005	09/20/2051
201736-AB-1	CMLB 2000-CMLB-1, A2			2	1FE	6,609,383	111.2710	7,354,993	6,610,000	6,609,617		51			7.345	7.346	MON	40,459	485,505	01/26/2001	06/20/2031
20046E-AE-3	COMM 2001-J1A, C			2	1FE	8,262,500	101.4100	8,112,836	8,000,000	8,080,265		(75,756)			6.830	5.787	MON	45,533	546,400	06/22/2007	02/16/2034
20047A-AE-0	COMM 2004-LB2A, B			2	1FE	9,755,708	87.1700	8,717,046	10,000,000	9,869,249		38,469			4.820	5.169	MON	40,167	482,000	02/27/2004	03/10/2039
20047N-AL-6	COMM 2004-LB4A, XP			234	1FE	10,107,994	1.3070	3,397,030	260,000,000	1,961,148		(193,600)			0.769	900.792	MON	166,590	88,560	10/27/2004	11/15/2011
126169-BG-5	COMM 2005-F10A, AJ2			2	1FE	30,000,000	93.4690	28,040,766	30,000,000	30,000,000					0.423	3.038	MON	5,994	10,719	03/18/2005	04/15/2017
22540V-LV-2	CSFB 2001-CK6			2	1FE	10,718,750	98.1790	9,817,917	10,000,000	10,216,012		(29,379)			6.824	5.619	MON	56,867	369,633	05/10/2005	08/15/2036
22540V-LT-7	CSFB 2001-CK6, B			2	1FE	10,050,000	102.0700	10,207,012	10,000,000	10,011,665		(5,757)			6.582	6.513	MON	54,850	658,200	12/19/2001	08/15/2036
22541Q-DL-3	CSFB 2003-C3, C			2	1FE	7,718,438	89.5280	7,162,270	8,000,000	7,879,568		32,251			4.082	4.575	MON	27,213	326,560	04/27/2004	05/15/2038
22541Q-DM-1	CSFB 2003-C3, D			2	1FE	6,938,086	71.0930	5,332,005	7,500,000	7,261,019		64,035			4.131	5.174	MON	25,819	309,825	04/27/2004	05/15/2038
22541Q-SG-8	CSFB 2003-C4, B			2	1FE	5,793,825	98.2330	5,663,120	5,765,000	5,777,050		(3,060)			5.253	5.188	MON	25,236	302,835	09/11/2003	08/15/2036
22541N-A3-3	CSFB 2003-CPN1, A2			2	1FE	959,146	100.5130	1,005,133	1,000,000	984,018		4,707			4.597	5.194	MON	3,831	45,970	05/31/2004	03/15/2035
22541S-2S-6	CSFB 2004-C5, A4			2	1FE	4,900,037	96.7470	4,837,337	5,000,000	4,943,431		13,943			4.829	5.097	MON	20,121	241,450	12/16/2004	11/15/2037
22541S-2U-1	CSFB 2004-C5, AJ			2	1FE	5,025,000	74.3110	3,715,565	5,000,000	5,013,875		(2,442)			4.889	4.825	MON	20,371	244,450	12/16/2004	11/15/2037
22541S-3Z-9	CSFB 2004-C5, ASP			234	1FE	13,405,296	1.4130	4,480,763	317,000,000	2,895,725		(238,941)			0.773	1,065.751	MON	204,315	132,274	12/16/2004	11/15/2037
225470-AS-2	CSFB 2005-C5, AJ			2	1FE	11,855,320	73.1970	9,222,763	12,600,000	12,046,484		79,596			5.100	6.057	MON	53,550	642,600	06/22/2007	08/15/2038
225470-NJ-8	CSFB 2005-C6, A3			2	1FE	4,990,455	98.5530	4,927,668	5,000,000	4,995,201		1,218			5.230	5.261	MON	21,792	261,500	12/14/2005	12/15/2040
225470-G2-3	CSMC 2006-C1 AJ			23	1FE	6,809,375	59.5120	4,760,934	8,000,000	7,022,865		14,835			5.548	8.203	MON	36,988	36,988	02/26/2008	02/15/2039
225470-G5-6	CSMC 2006-C1, D			23	1FE	11,739,433	30.5130	3,597,523	11,790,000	11,755,178		4,653			5.548	5.606	MON	54,512	663,263	03/07/2006	02/15/2039
68275C-AC-2	FB 2005-1, A3			2	1FE	10,099,300	85.4260	8,542,602	10,000,000	10,085,087		(3,461)			5.278	5.197	MON	33,721	527,800	08/16/2005	08/10/2035
68275C-AD-0	FB 2005-1, B			2	1FE	5,049,840	75.0460	3,752,325	5,000,000	5,042,917		(1,734)			5.322	5.241	MON	17,001	266,100	08/16/2005	08/10/2035
68275C-AE-8	FB 2005-1, C			23	1FE	5,049,975	72.0680	3,603,377	5,000,000	5,041,505		(1,671)			5.294	5.216	MON	16,911	268,416	08/16/2005	08/10/2035
396789-ET-2	GCCFC 2003-C2, B			2	1FE	7,536,990	100.3450	7,525,867	7,500,000	7,753,208		(319,556)			5.034	5.015	MON	31,463	377,550	12/09/2003	01/05/2036
396789-EU-9	GCCFC 2003-C2, C			2	1FE	5,725,468	100.4640	5,723,412	5,697,000	5,889,631		(242,662)			5.074	5.055	MON	24,089	289,066	12/09/2003	01/05/2036
396789-JU-4	GCCFC 2005-GG3, A4			2	1FE	5,024,665	96.5350	4,826,758	5,000,000	5,013,698		(200)			4.799	4.767	MON	19,996	19,996	01/26/2005	08/10/2042
396789-LN-7	GCCFC 2005-GG5 AJ			23	1FE	8,174,000	63.8660	5,220,446	8,174,000	8,174,000					5.300	5.300	MON	36,105	439,328	12/20/2005	04/10/2037
396789-LJ-6	GCCFC 2005-GG5, A41			2	1FE	15,074,805	101.0920	15,163,772	15,000,000	15,031,115		(6,389)			5.243	5.171	MON	65,538	425,994	10/20/2005	04/10/2037
20173M-AG-5	GCCFC 2006-GG7 AM			23	1FE	3,956,913	81.8180	3,407,713	4,165,000	3,988,778		2,541			5.918	7.005	MON	20,541	20,541	06/13/2008	07/10/2038
36158Y-BC-2	GECMC 2001-1, C			2	1FE	5,688,477	101.1450	5,057,246	5,000,000	5,120,945		(94,814)			6.971	4.905	MON	29,046	348,550	02/11/2003	05/15/2033
36158Y-EQ-8	GECMC 2002-1A			2	1FE	4,558,725	105.3740	4,289,790	4,071,000	4,199,617		(3,740)			6.269	4.644	MON	21,268	21,268	02/13/2003	12/10/2035
36158Y-FW-4	GECMC 2002-2A, D			2	1FE	5,024,629	99.6670	4,983,373	5,000,000	5,007,644		(2,326)			5.586	5.585	MON	23,275	228,095	08/07/2002	08/11/2036
36828Q-AE-6	GECMC 2003-C1, B			2	1FE	4,019,950	99.0300	3,961,212	4,000,000	4,007,330		(1,677)			4.933	4.859	MON	16,443	152,101	04/07/2003	01/10/2038
36828Q-AF-3	GECMC 2003-C1, C			2	1FE	5,024,984	97.1460	4,857,324	5,000,000	5,009,276		(2,111)			4.975	4.902	MON	20,729	191,745	04/07/2003	01/10/2038
36828Q-HK-5	GECMC 2004-C2, B			2	1FE	10,049,917	66.6740	6,667,402	10,000,000	10,425,948		(472,140)			4.983	4.954	MON	41,525	498,300	04/08/2004	03/10/2040
36828Q-HL-3	GECMC 2004-C2, C			2	1FE	5,024,780	65.6230	3,281,172	5,000,000	5,213,135		(235,949)			5.022	4.994	MON	20,925	251,100	04/08/2004	03/10/2040
36828Q-KR-6	GECMC 2005-C1, A5			2	1FE	4,946,648	95.8900	4,794,522	5,000,000	4,969,786		9,271			4.772	4.931	MON	19,883	129,242	02/03/2005	06/10/2048
36828Q-LX-2	GECMC 2005-C1, AAB			2	1FE	4,960,788	100.8290	5,041,433	5,000,000	4,984,762		9,473			4.599	4.743	MON	19,163	124,556	02/03/2005	06/10/2048
36828Q-KU-9	GECMC 2005-C1, XP			234	1FE	6,826,695	1.1000	2,681,480	243,700,000	1,513,186		(91,243)			0.489	312.201	MON	99,315	47,798	02/03/2005	06/10/2048
361849-TR-3	GMAC 2002-C1, B			2	1FE	4,522,429	104.7060	4,711,753	4,500,000	4,505,348		(2,664)			6.453	6.435	MON	24,199	290,385	01/25/2002	11/15/2039
361849-TS-1	GMAC 2002-C1, C			2	1FE	2,745,801	103.9690	2,599,224	2,500,000	2,577,547		(4,819)			6.551	4.793	MON	13,648	13,648	05/10/2005	11/15/2039
361849-RC-8	GMACC 2001-C2, B			2	1FE	8,401,549	103.6920	8,267,347	7,973,000	8,052,610		(52,234)			6.790	6.096	MON	45,114	496,253	10/04/2001	04/15/2034
361849-M8-2	GMACC 2005-C1, A4			2	1FE	5,125,199	91.9830	4,691,134	5,100,000	5,111,020		2,525			4.619	4.564	MON	19,631	19,631	06/03/2005	05/10/2043
361849-M9-0	GMACC 2005-C1, X2			234	1FE	4,625,794	1.2580	1,704,349	135,525,000	830,138		(73,803)			0.681	328.067	MON	76,928	43,863	06/03/2005	05/10/2043

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
36228C-PU-1	GSMS 2003-C1, B			2	1FE	3,014,813	98.4800	2,954,405	3,000,000	3,005,278		(191)			4.733	4.701	MON	11,833	11,833	03/13/2003	01/10/2040
36228C-PV-9	GSMS 2003-C1, C			2	1FE	5,024,788	80.4080	4,020,388	5,000,000	5,008,835		(2,680)			4.746	4.683	MON	19,775	237,650	03/13/2003	01/10/2040
36228C-PW-7	GSMS 2003-C1, D			2	1FE	3,517,420	74.4050	2,604,173	3,500,000	3,506,214		(1,884)			4.773	4.709	MON	13,921	167,055	03/13/2003	01/10/2040
36228C-SH-7	GSMS 2004-C1, B			2	1FE	5,024,783	100.6290	5,031,470	5,000,000	5,029,114		(168,330)			4.458	4.392	MON	18,575	222,900	04/06/2004	10/10/2028
36228C-TF-0	GSMS 2004-GG2, A4			2	1FE	10,049,510	101.1760	10,117,610	10,000,000	10,009,442		(6,009)			4.964	4.896	MON	41,367	496,400	07/29/2004	08/10/2038
36228C-TK-9	GSMS 2004-GG2, B			2	1FE	3,441,894	65.7550	2,301,409	3,500,000	3,464,638		930			5.490	5.790	MON	16,013	16,013	04/12/2006	08/10/2038
36246L-AE-1	GSMS 2007-GG10 A4			23	1FE	69,450,195	85.8640	64,398,360	75,000,000	70,143,721		501,837			5.805	6.956	MON	362,818	4,412,278	08/08/2008	08/10/2045
42332Q-AV-5	HFCMC 2000-PH1, A2			2	1FE	6,357	99.9110	5,685	5,690	5,690					7.750	4.555	MON	37	37	03/23/2005	01/17/2034
46625M-HF-9	JPMCC 2001-CIBC3, C			23	1FE	7,034,587	95.2740	6,669,157	7,000,000	7,009,450		(4,424)			6.841	6.765	MON	39,903	485,977	12/14/2001	11/15/2035
46625M-RB-7	JPMCC 2002-C3, A2			2	1FE	15,556,641	103.0410	15,456,087	15,000,000	15,195,354		(49,196)			4.994	4.511	MON	62,425	634,654	08/11/2004	07/12/2035
46625M-P2-9	JPMCC 2003-CB7, A4	0		2	1FE	5,034,961	100.4240	5,021,190	5,000,000	5,014,894		(295)			4.879	4.816	MON	20,329	20,329	01/08/2004	01/12/2038
46625M-P3-7	JPMCC 2003-CB7, B			2	1FE	5,024,660	80.9140	4,045,725	5,000,000	5,089,002		(115,766)			4.996	4.965	MON	20,817	249,800	11/25/2003	01/12/2038
46625M-P5-2	JPMCC 2003-CB7, D			23	1FE	5,024,680	64.1650	3,208,242	5,000,000	5,140,161		(14,135)			4.968	5.109	MON	20,699	252,172	11/25/2003	01/12/2038
46625M-WX-3	JPMCC 2003-CIB6, A2			2	1FE	10,353,906	102.5550	10,255,459	10,000,000	10,322,737		(423,912)			5.255	4.815	MON	43,792	525,500	12/12/2003	07/12/2037
46625M-VR-7	JPMCC 2003-ML1, A2			2	1FE	5,474,977	100.5250	5,481,636	5,453,000	5,460,749		(171)			4.767	4.744	MON	21,662	21,662	03/03/2005	03/12/2039
46625M-VS-5	JPMCC 2003-ML1, B			2	1FE	9,044,460	99.3140	8,938,258	9,000,000	9,016,601		(564)			4.896	4.863	MON	36,720	36,720	03/28/2003	03/12/2039
46625M-VT-3	JPMCC 2003-ML1, C			2	1FE	4,019,912	98.7140	3,948,547	4,000,000	4,007,444		(253)			4.936	4.903	MON	16,453	16,453	03/28/2003	03/12/2039
46625M-YT-0	JPMCC 2003-PM1A, A3			2	1FE	10,267,188	102.8390	10,283,919	10,000,000	10,099,920		(37,020)			5.169	4.722	MON	43,075	516,900	04/27/2005	08/12/2040
46625M-3P-2	JPMCC 2004-C2, B			23	1FE	4,896,530	74.0050	3,700,261	5,000,000	4,947,641		8,537			5.293	5.603	MON	22,054	218,615	05/12/2004	05/15/2041
46625M-3Q-0	JPMCC 2004-C2, C			23	1FE	5,223,526	65.3990	3,498,870	5,350,000	5,285,959		9,850			5.293	5.653	MON	23,598	220,159	05/12/2004	05/15/2041
46625Y-DD-2	JPMCC 2004-CBX, A5			2	1FE	14,334,078	99.7350	14,960,258	15,000,000	14,711,872		147,668			4.654	5.493	MON	58,175	698,100	11/15/2004	01/12/2037
46625Y-DN-0	JPMCC 2004-CBX, X2			234	1FE	14,898,750	1.1560	4,334,213	375,000,000	2,530,928		(1,647,007)			0.703	4.060	MON	219,749	1,796,281	11/15/2004	01/12/2037
46625Y-GS-6	JPMCC 2005-LDP1, X2			234	1FE	8,480,639	0.4940	3,677,944	743,981,000	1,707,923		(28,113)			0.074	4.448	MON	45,988	20,305	03/02/2005	03/15/2046
46625Y-NF-6	JPMCC 2005-LDP2, AJ			2	1FE	10,049,538	74.8850	7,488,522	10,000,000	10,029,765		(4,744)			4.842	4.803	MON	40,350	484,200	06/10/2005	07/15/2042
46625Y-NE-9	JPMCC 2005-LDP2, AM			2	1FE	2,896,488	79.6040	2,308,508	2,900,000	2,897,886		340			4.780	4.819	MON	11,552	138,620	07/12/2005	07/15/2042
46625Y-NH-2	JPMCC 2005-LDP2, X2			234	1FE	13,000,035	1.1470	5,281,233	460,527,093	3,437,256		(248,245)			0.549	544.677	MON	210,752	142,091	06/10/2005	07/15/2042
46625Y-XT-5	JPMCC 2005-LDP5 AM			23	1FE	8,076,522	84.0160	7,293,210	8,680,786	8,215,503		108,306			5.221	6.286	MON	37,767	459,208	07/08/2008	12/15/2044
46625Y-XY-4	JPMCC 2005-LDP5, D			23	1FE	14,989,815	50.7530	7,613,024	15,000,000	14,996,122		509			5.334	5.339	MON	66,672	810,441	12/16/2005	12/15/2044
46629G-AL-2	JPMCC 2006-CB16, X2			234	1FE	19,877,792	1.4390	10,723,232	745,000,000	9,618,597		(2,972,089)			0.502	5.418	MON	311,658	3,599,862	09/14/2006	05/12/2045
46630E-AG-5	JPMCC 2006-CB17 AM			2	1FE	6,394,063	76.2790	5,339,558	7,000,000	6,481,060		7,092			5.464	6.890	MON	31,873	31,873	06/13/2008	12/12/2043
46630D-AG-7	JPMCC 2007-C1 AM			23	1FE	12,552,891	59.4420	8,024,661	13,500,000	12,668,699		9,437			5.944	7.030	MON	66,874	66,874	06/13/2008	02/15/2051
46629Y-AB-5	JPMCC 2007-CB18 A3			2	1FE	19,643,204	96.2560	18,769,918	19,500,000	19,606,904		(19,093)			5.447	5.317	MON	88,514	1,062,165	01/15/2008	06/12/2047
46631Q-AJ-1	JPMCC 2007-CB20 AJ			23	1FE	9,882,399	47.7860	5,323,365	11,140,000	10,037,579		100,791			6.098	7.911	MON	56,611	688,843	05/30/2008	02/12/2051
49307R-AC-1	KEYC 2007-SL1, A2			23	1FE	10,054,399	78.4600	7,846,022	10,000,000	10,040,668		(5,362)			5.532	5.455	MON	46,101	562,011	04/19/2007	12/15/2040
49307R-AD-9	KEYC 2007-SL1, B			23	1FE	5,373,374	29.4770	1,575,250	5,344,000	5,366,893		(2,539)			5.636	5.618	MON	25,100	305,897	04/19/2007	12/15/2040
52108H-FT-6	LBUBS 2001-C7, B			2	1FE	5,024,768	103.4800	5,174,015	5,000,000	5,005,674		(2,927)			6.299	6.231	MON	17,497	314,950	12/05/2001	11/15/2033
52108H-FU-3	LBUBS 2001-C7, C			2	1FE	5,024,647	102.3300	5,116,480	5,000,000	5,005,662		(2,917)			6.377	6.309	MON	17,714	318,850	12/05/2001	11/15/2033
52108H-FV-1	LBUBS 2001-C7, D			2	1FE	5,024,639	97.2290	4,861,465	5,000,000	5,005,687		(2,925)			6.514	6.446	MON	18,094	325,700	12/05/2001	11/15/2033
50179R-AL-4	LB-UBS 2001-WM, D			2	1FE	7,034,953	99.0890	6,936,205	7,000,000	7,007,014		(4,215)			6.833	6.852	MON	26,573	478,310	08/02/2001	07/14/2016
52108H-PP-3	LBUBS 2003-C1, B			2	1FE	12,415,168	97.9140	12,239,289	12,500,000	12,468,577		9,398			4.479	4.599	MON	31,104	293,001	04/25/2003	12/15/2036
52108H-PQ-1	LBUBS 2003-C1, C			2	1FE	4,019,878	97.0020	3,880,066	4,000,000	4,007,213		(258)			4.499	4.472	MON	9,998	14,997	03/11/2003	12/15/2036
52108H-PR-9	LBUBS 2003-C1, D			2	1FE	5,024,670	94.4040	4,720,175	5,000,000	5,008,962		(320)			4.538	4.512	MON	12,606	18,908	03/11/2003	12/15/2036
52108H-PS-7	LBUBS 2003-C1, E			2	1FE	4,019,870	88.5950	3,543,797	4,000,000	4,007,225		(258)			4.568	4.542	MON	10,151	15,227	03/11/2003	12/15/2036
52108H-PT-5	LBUBS 2003-C1, F			2	1FE	4,019,960	87.4280	3,497,107	4,000,000	4,007,262		(259)			4.588	4.562	MON	10,196	15,293	03/11/2003	12/15/2036
52108H-RC-0	LBUBS 2003-C3, A4			2	1FE	20,494,532	99.0880	20,808,495	21,000,000	20,809,476		53,142			4.166	4.488	MON	48,603	769,842	07/17/2003	05/15/2032
52108H-RD-8	LBUBS 2003-C3, B			2	1FE	4,725,809	97.2350	4,861,725	5,000,000	4,872,261		48,165			4.225	5.073	MON	11,736	211,250	05/20/2003	02/15/2037
52108H-RE-6	LBUBS 2003-C3, C			2	1FE	2,878,944	94.4260	2,874,342	3,044,000	2,967,091		28,990			4.244	5.082	MON	7,177	129,187	05/20/2003	02/15/2037
52108H-RF-3	LBUBS 2003-C3, D			2	1FE	3,783,511	86.6340	3,465,372	4,000,000	3,899,052		38,019			4.274	5.112	MON	9,498	170,960	05/20/2003	02/15/2037
52108H-TC-8	LBUBS 2003-C5, B			2	1FE	4,880,946	93.9970	4,699,837	5,000,000	4,942,035		20,732			4.742	5.110	MON	13,172	237,100	07/16/2003	04/15/2037
52108H-TD-6	LBUBS 2003-C5, C			2	1FE	3,907,525	91.2120	3,648,464	4,000,000	3,954,923		16,117			4.762	5.120	MON	10,582	190,480	07/16/2003	04/15/2037
52108H-TE-4	LBUBS 2003-C5, D			2	1FE	3,907,797	90.6070	3,624,261	4,000,000	3,955,016		16,070			4.792	5.149	MON	10,649	191,680	07/16/2003	04/15/2037
52108H-TF-1	LBUBS 2003-C5, E			2	1FE	9,567,983	89.4110	8,768,496	9,807,000	9,689,716		40,765			4.811	4.988	MON	26,212	471,815	07/16/2003	04/15/2037
52108H-TG-9	LBUBS 2003-C5, F			2	1FE	2,009,861	87.9480	1,758,956	2,000,000	2,004,043		(1,002)			4.843	4.781	MON	5,381	96,860	07/16/2003	04/15/2037
52108H-UM-4	LBUBS 2003-C7, A4			23	1FE	13,156,757	100.9940	13,129,263	13,000,000	13,087,225		(11,469)			4.931	4.407	MON	35,613	641,030	07/30/2004	09/15/2035
52108H-XM-1	LBUBS 2003-C8, A4			2	1FE	15,363,672	98.4630	14,769,443	15,000,000	15,286,939		(240,252)			5.124	4.844	MON	42,700	768,600	08/27/2004	11/15/2032
52108H-XN-9	LBUBS 2003-C8, B			2	1FE	5,024,825	91.3180	4,565,893	5,000,000	5,010,994		(1,820)			5.178	5.130	MON	14,383	179,792	11/12/2003	09/15/2037

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
52108H-XP-4	LBUBS 2003-C8, C			2	1FE	2,009,852	85.6120	1,712,244	2,000,000	2,004,366		(722)			5.207	5.159	MON	5,786	72,319	11/12/2003	09/15/2037
52108H-XQ-2	LBUBS 2003-C8, D			2	1FE	3,014,893	79.1950	2,375,864	3,000,000	3,006,606		(1,092)			5.237	5.189	MON	8,728	109,104	11/12/2003	09/15/2037
52108H-YK-4	LBUBS 2004-C1, A4			2	1FE	23,758,250	97.8160	24,454,125	25,000,000	24,390,560		153,501			4.568	5.281	MON	63,444	1,142,000	12/21/2004	01/15/2031
52108H-YL-2	LBUBS 2004-C1, B			2	1FE	1,507,396	80.6850	1,210,280	1,500,000	1,504,166		(600)			4.810	4.755	MON	4,008	72,150	01/23/2004	01/15/2036
52108H-YM-0	LBUBS 2004-C1, C			2	1FE	502,475	67.0760	335,382	500,000	501,447		(181)			4.846	4.792	MON	1,346	24,230	01/23/2004	01/15/2036
52108H-YN-8	LBUBS 2004-C1, D			2	1FE	2,512,480	57.3060	1,432,651	2,500,000	2,507,615		(837)			4.945	4.892	MON	6,868	123,625	01/23/2004	01/15/2036
52108H-ZY-3	LBUBS 2004-C2, A4			2	1FE	20,337,846	97.3840	21,322,181	21,895,000	21,133,264		174,244			4.367	5.364	MON	53,120	956,155	06/25/2004	03/15/2036
52108H-E4-2	LBUBS 2004-C4, A4			23	1FE	13,900,897	99.6340	13,450,649	13,500,000	13,700,142		(21,957)			5.224	4.890	MON	39,177	472,216	09/09/2004	06/15/2029
52108H-E5-9	LBUBS 2004-C4, B			23	1FE	4,075,340	92.0940	3,790,585	4,116,000	4,095,201		4,016			5.224	5.352	MON	11,945	218,124	05/25/2004	06/15/2036
52108H-E6-7	LBUBS 2004-C4, C			23	1FE	2,963,614	88.6850	2,660,543	3,000,000	2,981,382		3,592			5.224	5.381	MON	8,706	158,983	05/25/2004	06/15/2036
52108H-E7-5	LBUBS 2004-C4, D			23	1FE	3,306,781	80.8110	2,711,193	3,355,000	3,330,315		4,758			5.224	5.410	MON	9,736	177,796	05/25/2004	06/15/2036
52108H-J7-0	LBUBS 2004-C6, A4			2	1FE	5,024,883	97.5790	4,878,940	5,000,000	5,005,879		(334)			4.583	4.531	MON	12,731	19,096	08/10/2004	08/15/2029
52108H-K6-0	LBUBS 2004-C6, A5			2	1FE	5,024,858	95.4240	4,771,223	5,000,000	5,009,232		(269)			4.826	4.789	MON	13,406	20,108	08/10/2004	08/15/2029
52108H-S2-1	LBUBS 2004-C7, X-CP			234	1FE	13,500,015	1.1960	4,197,971	350,998,000	2,176,313		(214,789)			0.726	275.664	MON	141,530	102,801	10/19/2004	10/15/2036
52108H-S3-9	LBUBS 2004-C7, X-OL			24	1FE	7,000,022	2.7740	3,946,352	142,276,000	3,026,809		(113,152)			0.820	375.953	MON	64,815	67,656	10/19/2004	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3			2	1FE	8,925,954	99.6280	8,966,484	9,000,000	8,974,492		16,294			4.545	4.707	MON	22,725	221,569	01/31/2005	02/15/2030
52108H-2W-3	LBUBS 2005-C1, AJ			2	1FE	14,319,141	78.1520	11,722,856	15,000,000	14,550,379		76,301			4.806	5.549	MON	40,050	720,900	10/10/2006	02/15/2040
52108H-3P-7	LBUBS 2005-C2, XCP			234	1FE	15,000,071	0.6090	5,016,398	824,225,000	2,845,210		(2,155,541)			0.229	4.619	MON	104,997	2,411,842	04/11/2005	04/15/2040
52108H-4W-1	LBUBS 2005-C3, AJ			2	1FE	9,726,172	77.0080	7,700,783	10,000,000	10,943,923		(19,218)			4.843	5.304	MON	26,906	40,358	03/14/2007	07/15/2040
52108M-AJ-2	LBUBS 2005-C7, AJ			2	1FE	14,806,641	76.5750	11,486,217	15,000,000	15,160,985		(68,850)			5.323	5.559	MON	44,358	798,450	10/10/2006	11/15/2040
52108M-AM-5	LBUBS 2005-C7, D			2	1FE	4,500,278	58.3580	2,626,124	4,500,000	4,500,180		(25)			5.350	5.349	MON	13,375	240,750	10/25/2005	11/15/2040
52108R-AF-9	LBUBS 2006-C4 AM			23	1FE	7,003,828	80.1930	5,613,505	7,000,000	7,003,117		(376)			5.902	5.894	MON	22,954	418,930	01/25/2008	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ			23	1FE	8,867,162	59.3310	5,962,795	10,050,000	9,033,134		115,720			5.902	7.912	MON	32,955	601,464	07/10/2008	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3			2	1FE	19,275,000	86.3790	17,275,786	20,000,000	21,100,780		(324,009)			5.430	5.996	MON	60,333	1,086,000	08/01/2007	02/15/2040
52109P-AH-8	LBUBS 2007-C6 AJ			23	1FE	29,003,320	43.7790	14,228,260	32,500,000	29,436,396		35,246			6.216	8.228	MON	112,236	168,355	06/13/2008	07/15/2040
593171-AS-0	MEZZ 2004-C2, A			2	1FE	12,586,601	10.0000	1,476,156	14,761,562	12,574,497		(26,276)	2,131,138		5.318	5.390	MON	65,418	784,795	03/22/2007	10/15/2040
59317A-AA-9	MEZZ 2006-C4 A			2	1FE	16,812,912	10.0000	2,336,732	23,367,319	15,935,521		(849,466)	7,799,145		5.657	5.659	MON	110,157	1,435,171	12/15/2006	09/15/2016
593171-BJ-9	MEZZCAP 2005-C3, A			2	1FE	23,060,275	9.0000	2,362,988	26,255,417	22,687,116		(47,945)	3,520,252		5.717	0.000	MON	125,085	1,500,588	12/02/2005	09/11/2015
593171-BK-6	MEZZCAP 2005-C3, X			234	1FE	6,906,855	10.0000	2,000,287	20,002,869	4,152,868		(126,608)			5.551	36.395	MON	92,530	83,737	12/02/2005	05/15/2044
606935-AM-6	MLCFC 2006-1, C			23	2FE	9,213,281	34.1080	3,410,837	10,000,000	9,369,597		80,490			5.519	6.787	MON	45,992	559,651	12/26/2007	02/12/2039
60687U-AJ-6	MLCFC 2006-2, B			23	1FE	18,989,208	39.1060	7,430,112	19,000,000	18,992,604		979			5.916	5.972	MON	93,675	1,139,535	06/16/2006	06/12/2046
60687U-AK-3	MLCFC 2006-2, C			23	1FE	11,090,458	36.4960	4,055,786	11,113,000	11,097,547		2,045			5.916	5.994	MON	54,790	666,508	06/16/2006	06/12/2046
60687V-AH-8	MLCFC 2006-3, AJ			2	1FE	27,309,735	48.0930	13,933,145	28,971,000	27,562,546		158,915			5.485	6.406	MON	132,422	1,589,059	05/19/2008	07/12/2046
60687V-BB-0	MLCFC 2006-3, XP			234	1FE	21,610,089	2.2930	12,650,867	551,700,000	11,763,816		(2,729,744)			0.654	5.271	MON	300,677	3,618,718	09/22/2006	07/12/2046
55313K-AG-6	MLCFC 2007-7 AM			23	1FE	16,698,049	72.4370	12,496,861	17,252,000	16,788,099		5,923			5.749	6.419	MON	82,645	82,645	01/29/2008	06/12/2050
59022H-BM-3	MLMT 2003-KEY1, A2			2	1FE	1,297,483	100.8080	1,301,480	1,291,042	1,291,648		119			4.435	4.349	MON	4,771	4,771	11/07/2003	11/12/2035
59022H-BN-1	MLMT 2003-KEY1, B			2	1FE	8,039,861	72.1180	5,769,446	8,000,000	8,017,866		(2,895)			5.334	5.212	MON	35,560	296,366	11/07/2003	11/12/2035
59022H-MY-5	MLMT 2005-LC1, A3			2	1FE	7,038,124	103.5460	7,248,249	7,000,000	7,016,042		(6,968)			5.289	5.190	MON	30,853	357,008	12/16/2005	01/12/2044
59022H-NG-3	MLMT 2005-LC1, C			23	1FE	5,002,815	54.6570	2,732,874	5,000,000	5,001,857		(258)			5.378	5.371	MON	22,409	272,573	12/16/2005	01/12/2044
59022H-FY-3	MLMT 2005-MKB2, A4			2	1FE	14,635,313	98.4760	14,279,024	14,500,000	14,576,062		(13,109)			5.204	5.117	MON	62,882	754,580	11/09/2005	09/12/2042
59022H-HB-1	MLMT 2005-MKB2, XP			234	1FE	4,525,046	0.7240	2,001,489	276,460,250	1,226,354		(26,982)			0.154	797.222	MON	35,485	15,764	03/21/2005	09/12/2042
59023B-AC-8	MLMT 2006-C1 A3			23	1FE	5,156,250	100.0010	5,000,034	5,000,000	5,095,727		(31,186)			5.656	4.914	MON	23,566	286,646	01/14/2008	05/12/2039
61745M-JR-5	MSC 1998-HF2, A2			2	1Z		100.0000								6.480	0.000	MON		26	04/29/2003	11/15/2030
61745M-T4-5	MSC 2004-HQ4, A7			2	1FE	9,893,350	97.5820	9,758,215	10,000,000	9,940,881		15,736			4.970	5.119	MON	41,417	497,000	10/06/2004	04/14/2040
61745M-ZA-4	MSC 2004-IQ7, A4			23	1FE	21,027,344	100.4200	20,083,994	20,000,000	20,496,104		(36,581)			5.402	4.861	MON	90,026	340,467	09/09/2004	06/15/2038
61745M-L4-3	MSC 2004-T15, A4			2	1FE	32,719,848	100.1630	32,052,128	32,000,000	32,962,469		(636,467)			5.270	4.983	MON	140,533	1,203,317	05/05/2005	06/13/2041
61745M-3D-3	MSC 2005-HQ5, A3			2	1FE	5,024,730	100.6830	5,034,159	5,000,000	5,008,019		(331)			5.007	4.940	MON	20,863	20,863	03/21/2005	01/14/2042
61745M-3G-6	MSC 2005-HQ5, X2			234	1FE	5,043,645	0.5920	1,688,055	285,000,000	1,149,997		(45,244)			0.175	426.268	MON	41,528	27,341	03/21/2005	01/14/2042
61745M-6K-4	MSC 2005-HQ6 AJ			2	1FE	8,532,422	74.6820	7,468,190	10,000,000	8,826,548		165,084			5.073	7.697	MON	42,275	507,300	02/26/2008	08/13/2042
617451-BU-2	MSC 2005-HQ7, C			23	1FE	4,962,975	64.4830	3,224,140	5,000,000	5,303,813		(45,789)			5.207	5.336	MON	21,697	263,929	11/18/2005	11/14/2042
617451-BV-0	MSC 2005-HQ7, D			23	1FE	4,951,795	63.7720	3,188,615	5,000,000	5,296,660		(44,669)			5.207	5.366	MON	21,697	263,929	11/18/2005	11/14/2042
61745M-2S-1	MSC 2005-IQ9, X2			234	1FE	11,004,243	1.9450	3,892,123	200,139,000	2,805,385		(221,330)			1.037	856.073	MON	172,964	121,036	02/15/2005	07/15/2056
61745M-W4-1	MSC 2005-T17, A5			2	1FE	9,788,109	98.1790	9,817,895	10,000,000	9,880,279		29,931			4.780	5.063	MON	39,833	478,000	01/20/2005	12/13/2041
61745M-5H-2	MSC 2005-T19, A4B			2	1FE	6,032,808	84.4020	5,064,116	6,000,000	6,020,112		(3,113)			4.945	4.875	MON	24,725	296,700	07/19/2005	06/12/2047
61750H-AG-1	MSC 2006-HQ10 AJ			2	1FE	10,054,550	56.1640	5,616,385	10,000,000	10,040,205		(4,824)			5.389	5.345	MON	44,908	538,900	11/01/2006	11/12/2041
617451-FU-8	MSC 2006-HQ8, X			234	1FE	5,000,753	0.2680	2,472,487	923,500,000	2,928,570		(523,047)			0.077	6.704	MON	59,258	712,106	03/21/2006	03/12/2044

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 (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
61750C-AH-0	MSC 2006-HQ9, AJ			2	1FE	9,761,779	61.6780	6,130,815	9,940,000	9,802,168		16,804			5.793	6.101	MON	47,985	575,824	06/22/2007	07/12/2044
61754J-AF-5	MSC 2007-T27, A4			23	1FE	17,846,679	96.5470	18,344,023	19,000,000	18,029,667		60,712			5.649	6.656	MON	89,450	613,721	02/20/2008	06/11/2042
61746W-JK-7	MSDWC 2001-IQ, B			2	1FE	10,096,990	101.9260	10,192,588	10,000,000	10,013,300		(12,533)			6.090	5.986	MON	50,750	609,000	10/17/2001	12/18/2032
61746W-JJ-0	MSDWC 2001-IQA, A3			2	1FE	314,551	102.0560	306,366	300,195	302,138		93			5.720	4.799	MON	1,431	9,358	03/30/2004	12/18/2032
61746W-LU-2	MSDWC 2001-TOP5, B			2	1FE	5,512,891	106.0930	5,304,664	5,000,000	5,161,587		(10,048)			6.560	4.728	MON	27,333	27,333	05/10/2005	10/15/2035
61746W-LV-0	MSDWC 2001-TOP5, C			2	1FE	591,973	106.0070	530,033	500,000	523,007		(11,839)			6.720	4.110	MON	2,800	33,600	06/25/2003	10/15/2035
61746W-PH-7	MSDWC 2002-TOP7, C			2	1FE	4,021,840	98.8640	3,954,562	4,000,000	4,006,404		(2,478)			6.180	6.129	MON	20,600	247,200	06/05/2002	01/15/2039
61746W-PL-8	MSDWC 2002-TOP7, D			2	1FE	2,009,580	98.3370	1,966,734	2,000,000	2,002,815		(1,088)			6.230	6.165	MON	10,383	124,600	06/05/2002	01/15/2039
61746W-D4-9	MSDWC 2003-HQ2, A2			2	1FE	5,026,530	101.6780	5,083,880	5,000,000	5,009,247		(2,847)			4.920	4.851	MON	20,500	246,000	03/20/2003	03/12/2035
61746W-D5-6	MSDWC 2003-HQ2, B			2	1FE	7,539,158	94.5400	7,090,524	7,500,000	7,514,375		(4,099)			5.040	4.973	MON	31,500	378,000	03/20/2003	03/12/2035
61746W-ZB-9	MSDWC 2003-TOP9, B			2	1FE	1,234,460	91.7410	1,146,758	1,250,000	1,242,675		3,009			4.860	5.071	MON	5,063	60,750	01/24/2003	11/13/2036
61746W-ZC-7	MSDWC 2003-TOP9, C			2	1FE	5,943,585	74.8180	4,510,016	6,028,000	5,988,753		17,686			4.990	5.225	MON	25,066	300,797	01/24/2003	11/13/2036
74432G-AC-1	PCMT 2003-PWR1, B			2	1FE	8,043,553	90.7930	7,263,412	8,000,000	8,015,756		(554)			4.607	4.565	MON	30,713	30,713	03/07/2003	02/11/2036
79548C-CT-1	SBM7 2002-KEY2, D			2	1FE	6,376,293	97.4300	6,165,344	6,328,000	6,344,579		(2,731)			5.074	5.038	MON	26,757	119,780	01/01/2005	03/18/2036
84604K-AE-9	SOVC 2007-C1, AJ			23	1FE	23,892,342	52.5240	12,713,325	24,205,000	23,995,333		42,773			5.787	6.019	MON	116,730	1,405,131	06/08/2007	07/22/2030
93364L-AD-0	WAMU 2007-SL3, AJ			23	1FE	39,105,649	28.4870	11,537,235	40,500,000	39,291,817		8,801			6.137	6.504	MON	207,120	1,517,871	04/29/2008	03/23/2045
929766-7L-1	WBCMT 2005-C21, B			23	1FE	3,246,811	60.3710	2,007,320	3,325,000	3,267,378		8,236			5.209	5.774	MON	14,434	175,626	05/16/2007	10/15/2044
92976B-DV-1	WBCMT 2006-C23 AM			2	1FE	23,429,688	79.3440	19,835,923	25,000,000	23,690,500		21,219			5.466	6.570	MON	113,875	113,875	06/13/2008	01/15/2045
92976V-AJ-7	WBCMT 2006-C25, AJ			23	1FE	9,985,760	58.2100	5,821,048	10,000,000	9,989,984		1,267			5.740	6.016	MON	47,834	581,777	05/18/2006	05/15/2043
12513Y-AD-2	CD 2007-CD4 A3			2	1FE	20,169,532	97.0280	19,405,530	20,000,000	20,120,464		(25,665)			5.293	5.130	MON	88,217	1,058,600	01/15/2008	01/01/9999
17311Q-BG-4	CGCMT 2007-C6 A3			23	1FE	25,764,648	98.5040	24,626,115	25,000,000	25,542,021		(115,556)			5.700	5.119	MON	118,745	1,444,584	01/14/2008	01/01/9999
17311Q-BK-5	CGCMT 2007-C6, A4			23	1FE	10,702,125	89.2080	9,991,270	11,200,000	10,779,945		5,403			5.700	6.403	MON	53,198	53,198	02/28/2008	01/01/9999
22545Y-AF-8	CSMC 2007-C2 AM			2	1FE	18,807,422	62.8610	12,572,246	20,000,000	18,977,741		107,877			5.615	6.513	MON	93,583	1,123,000	07/09/2008	01/01/9999
46631B-AD-7	JPMCC 2007-LD11 A3			23	1FE	10,209,886	96.3800	9,534,900	9,893,000	10,131,278		(41,505)			5.818	5.260	MON	47,965	583,209	01/16/2008	01/01/9999
61755B-AE-4	MSC 2007-HQ12 A4			23	1FE	24,960,938	88.1040	22,025,928	25,000,000	24,969,628		545			5.632	5.879	MON	117,324	117,324	01/18/2008	01/01/9999
61755B-AD-6	MSC 2007-HQ12, A3			23	1FE	9,604,297	92.3230	9,232,280	10,000,000	9,725,184		7,894			5.632	6.667	MON	46,929	46,929	02/21/2008	01/01/9999
61754K-AG-0	MSC 2007-IQ14 AM			23	1FE	28,904,579	57.9540	18,043,246	31,134,000	29,247,747		190,033			5.691	6.769	MON	147,653	1,795,944	02/22/2008	01/01/9999
61751X-AF-7	MSC 2007-T25, AM			2	1FE	14,287,334	74.1100	10,931,296	14,750,000	14,385,812		40,993			5.544	5.979	MON	68,145	817,740	06/22/2007	01/01/9999
87246A-AE-8	TIAA 2007-C4, AJ		F	23	1FE	32,582,507	82.0250	27,068,389	33,000,000	32,681,543		5,263			6.072	6.370	MON	116,894	166,991	08/02/2007	08/15/2039
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						2,214,724,756	XXX	1,702,605,396	10,014,563,975	2,067,692,304		(14,774,474)	20,684,700		XXX	XXX	XXX	11,333,540	100,759,103	XXX	XXX
22822R-AJ-9	CCI 2006-1A C				1FE	6,000,000	102.2500	6,135,000	6,000,000	6,000,000					5.470	5.501	MON	14,586	191,436	11/15/2006	11/15/2036
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER			3	1FE	400,000	97.5900	390,360	400,000	400,000					1.734	5.299	4WK	424	7,878	01/03/2008	06/01/2041
009341-AL-2	AIRCRAFT FINANCE TRUST			14	5FE	2,508,287	38.0000	3,754,759	9,880,945	2,392,253		(61,514)	7,422,021		0.713	5.526	MON	3,327		04/21/1999	05/15/2024
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL			3	6FE		1.6000	480,000	30,000,000						1.303	0.000	MJSD	11,948	101,759	02/28/2007	06/20/2017
030612-AC-9	AMCAR 2006-RM A3				2FE	27,990,287	102.6490	28,741,706	28,000,000	27,997,104		426			5.530	5.604	MON	107,528	129,033	05/09/2006	01/06/2014
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA				1FE	12,965,086	102.6970	12,967,608	12,627,049	12,935,171		(29,915)			5.640	2.677	MON	49,456	76,292	12/10/2009	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-JJ-9	AMERICREDIT AUTOMOBILE RECEIVA			3	1FE	6,886,166	99.3300	6,935,396	6,982,171	6,936,870		50,703			0.315	1.260	MON	1,526	7,494	08/04/2009	05/06/2012
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA				1FE	19,504,575	102.6510	19,344,636	18,845,000	19,487,616		(16,959)			5.560	3.414	MON	72,763		12/10/2009	06/06/2014
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-AC-6	AMTT 2007-1 B				1FE	20,000,000	102.2500	20,450,000	20,000,000	21,339,489		(705,639)			5.537	5.601	MON	49,218	1,107,400	04/27/2007	04/15/2037
03027W-AD-4	AMTT 2007-1 C				1FE	18,000,000	102.0000	18,360,000	18,000,000	19,206,636		(634,017)			5.615	5.681	MON	44,921	1,010,718	04/27/2007	04/15/2037
03663Q-AF-1	ANTARES CLASS C-1 SR NTS LOANS			4	2FE	5,164,726	69.0000	3,569,391	5,173,031	5,172,615					9.515	10.211	MJSD	23,243	297,136	09/17/2004	12/14/2011
05368B-AA-8	AVIATION SECURITIZATION II LLC			3	1	921,783	109.5570	1,009,878	921,783	921,783					1.183	2.314	MON	515	12,666	03/06/2003	12/15/2023
059500-AG-3	BACM 2006-3 AJ			23	2FE	13,939,374	47.5710	7,611,304	16,000,000	14,277,085		23,563			5.831	8.059	MON	77,748	77,748	02/26/2008	07/10/2044
05950X-AJ-5	BACM 2006-5, AJ			2	1FE	15,166,407	54.2630	8,139,405	15,000,000	15,126,001		(15,224)			5.477	5.369	MON	68,463	821,550	03/15/2007	09/10/2047
05539G-AB-9	BEA CBO 1998-1 CLASS A2A HIGH YIELD			4	6FE	684,493	1.0000	22,801	2,280,136				98,968		6.720	7.322	JD			03/13/1999	06/15/2010
07783N-AD-9	BELHURST CLO LTD B LOANS			3	2FE	6,000,000	75.0000	4,500,000	6,000,000	6,000,000					0.684	0.684	JAJO	8,897	138,588	02/15/2006	01/15/2020
07783N-AE-7	BELHURST CLO LTD C LOANS			3	3	12,000,000	55.0000	6,600,000	12,000,000	12,000,000					0.984	0.984	JAJO	25,594	313,677	02/15/2006	01/15/2020
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE			1	1FE	31,699,494	99.9550	31,685,230	31,699,494	31,699,494					0.684	3.897	JAJO	47,005	837,048	05/10/2005	07/17/2017
06423R-AV-8	BOIT 2003-A4, A4			3	1FE	5,014,063	98.5280	4,926,394	5,000,000	5,005,319		(166)			0.483	1.350	MON	1,141	1,969	07/18/2003	01/15/2016
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST			3	3FE	15,000,000	78.4050	11,760,750	15,000,000	15,000,000					1.990	5.643	4WK	17,413	387,454	01/17/2008	06/01/2042
106238-HL-5	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	5,200,000	89.7400	4,666,480	5,200,000	5,200,000					1.910	5.437	4WK	552	133,579	01/04/2007	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	
		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
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	1,450,000	89.2650	1,294,343	1,450,000	1,450,000					1.730	5.423	4WK	627	33,940	03/21/2007	12/01/2042
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995			3	2FE	3,250,000	91.7350	2,981,388	3,250,000	3,250,000					1.320	6.161	WK	834	66,581	09/07/2007	12/01/2042
10623P-DF-4	BRAZOS STUDENT FIN CORP SR - TRUST 1995			3	2FE	25,000,000	83.7950	20,948,750	25,000,000	25,000,000					1.320	5.407	4WK	1,833	602,383	03/28/2007	12/01/2042
10623P-DJ-6	BRAZOS STUDENT FIN CORP SR - TRUST 1995			3	2FE	10,000,000	83.6850	8,368,500	10,000,000	10,000,000					1.320	5.437	4WK	7,700	214,904	08/08/2007	12/01/2042
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	1,500,000	95.5550	1,433,325	1,500,000	1,500,000					1.731	5.418	4WK	289	34,155	10/09/2007	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	26,300,000	94.9700	24,977,110	26,300,000	26,300,000					1.731	5.821	4WK	10,117	535,840	01/10/2008	07/01/2038
10623P-DM-9	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	30,000,000	96.7800	29,034,000	30,000,000	30,000,000					1.731	5.369	WK	1,443	568,694	10/18/2007	01/01/2039
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1			3	1FE	10,200,000	95.1200	9,702,240	10,200,000	10,200,000					1.910	5.525	4WK	1,082	243,066	08/15/2007	12/01/2036
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, CL. A-1 LOAN			3	1FE	4,806,898	86.7000	4,167,581	4,806,898	4,806,898					0.533	0.533	JAJO	5,128	99,489	05/24/2006	07/21/2020
108124-AC-2	BRIDGEPORT CLO LTD 2006-1A, CL. A-2 LOAN			3	1FE	10,000,000	71.2100	7,121,000	10,000,000	10,000,000					0.653	5.919	JAJO	13,068	219,477	05/24/2006	07/21/2020
108124-AE-8	BRIDGEPORT CLO LTD 2006-1A, CL. B LOANS			3	2FE	3,000,000	63.5500	1,906,500	3,000,000	3,000,000					0.933	0.933	JAJO	5,600	74,360	05/24/2006	07/21/2020
07387B-AA-1	BSCMS 2005-PWR8, C			2	2FE	5,027,169	51.8370	2,591,863	5,000,000	5,016,381		(2,587)			4.858	4.980	MON	20,242	242,900	06/08/2005	06/11/2041
07388N-AH-9	BSCMS 2006 - T24, B			2	2FE	13,851,063	36.7030	5,056,138	13,776,000	14,635,081		(276,461)			5.657	5.628	MON	64,942	779,308	10/18/2006	10/12/2041
07388N-AJ-5	BSCMS 2006 - T24, C			2	2FE	7,469,721	34.2640	2,545,509	7,429,000	7,892,633		(148,960)			5.687	5.658	MON	35,207	422,487	10/18/2006	10/12/2041
07388P-AN-1	BSCMS 2006-PW14, D			2	1FE	11,467,391	16.4870	1,982,079	12,022,000	11,618,653		5,599			5.412	6.106	MON	54,219	54,219	06/05/2007	12/11/2038
07387B-FX-6	BSCMS 2006-T22, C			23	1FE	12,615,349	28.2970	3,617,711	12,785,000	12,663,202		15,060			5.463	5.644	MON	58,203	707,350	04/06/2006	04/12/2038
07388Y-AH-5	BSCMS 2007-PW16, AJ			23	1FE	14,916,684	49.9870	7,497,986	15,000,000	7,497,986		(176,614)	9,128,346		5.719	6.029	MON	71,487	869,479	06/06/2007	06/11/2040
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	9,223,261	103.5870	9,255,527	8,935,000	9,206,901		(16,360)			5.230	3.649	MON	20,769	38,942	11/10/2009	07/15/2014
17305E-BF-1	CCCIT 2002-A10, A10			3	1FE	10,021,094	98.3840	9,838,361	10,000,000	10,006,506		(222)			0.483	1.391	MON	2,010	4,063	07/15/2003	12/17/2014
22822R-AC-4	CCI 2005-1, C				1FE	10,000,000	101.0000	10,100,000	10,000,000	10,000,000					5.074	5.128	MON	22,551	84,567	05/26/2005	06/15/2035
22822R-AD-2	CCI 2005-1, D				2FE	10,000,000	101.0000	10,100,000	10,000,000	10,024,710		(218,575)			5.612	5.678	MON	24,942	561,200	05/26/2005	06/15/2035
22822R-AK-6	CCI 2006-1A D				2FE	4,000,000	102.2500	4,090,000	4,000,000	4,000,000					5.772	5.791	MON	10,262	38,483	11/15/2006	11/15/2036
22822R-AL-4	CCI 2006-1A E				2FE	3,000,000	102.8750	3,086,250	3,000,000	3,000,000					6.065	6.142	MON	8,087	30,326	11/15/2006	11/15/2036
15132K-AA-2	CDTIM 2005-1, A1				2Z*	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
171202-AC-8	CHRYSLER FINANCIAL AUTO SECURI				1FE	5,999,189	99.6590	5,979,524	6,000,000	5,999,241		52			2.940	2.949	MON	11,270	6,860	11/19/2009	06/08/2013
14041G-CV-6	COAFT 06-A A4			3	1FE	11,295,070	99.1100	11,503,704	11,607,008	11,336,030		40,960			0.243	2.717	MON	1,333	12,612	08/04/2009	12/15/2012
196777-KA-3	COLORADO STUDENT OBLIG BD SR - TRUST 199			3	1FE	9,900,000	97.5200	9,654,480	9,900,000	9,900,000					1.483	5.304	4WK	6,117	11,450	01/17/2008	12/01/2034
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	14,750,000	95.2250	14,045,688	14,750,000	14,750,000					1.735	5.405	4WK	16,827	198,189	10/16/2007	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	6,450,000	95.1800	6,139,110	6,450,000	6,450,000					1.735	5.407	4WK	7,052	87,485	07/26/2006	06/01/2034
22237P-AC-7	CPMH 2005-1, A3				2FE	4,999,371	85.0000	4,250,000	5,000,000	4,999,690		(6)			4.800	4.814	MON	20,000	20,000	06/29/2005	12/15/2035
12619B-AD-5	CPS AUTO TRUST				2FE	10,127,437	101.6440	10,104,478	9,941,042	10,120,326		(7,110)			5.140	3.240	MON	22,710		12/14/2009	06/17/2013
22545D-AJ-6	CSMC 2006-C3, C			23	2FE	7,905,560	27.8980	2,231,863	8,000,000	7,932,665		8,314			5.826	6.012	MON	38,838	472,560	06/21/2006	06/15/2038
22545M-AG-2	CSMC 2006-C4 AJ			2	3FE	24,218,272	41.1760	11,259,692	27,345,000	11,259,692		297,954	13,420,967		5.538	7.395	MON	126,197	1,514,366	06/13/2008	09/15/2039
22545X-AG-8	CSMC 2007-CA, AJ			2	2FE	36,932,716	39.5340	17,227,201	43,576,000	33,525,734		98,396	4,305,103		5.457	8.015	MON	198,162	577,132	06/13/2008	02/15/2040
19075C-AH-6	CWCI 2007-C2 AJFX			2	2FE	8,158,594	36.8240	3,682,410	10,000,000	8,389,658		153,842			5.568	8.557	MON	46,400	556,800	06/13/2008	04/15/2047
233880-AD-5	DAIMLER CHRYSLER AUTO TRUST				1FE	5,610,860	101.5780	5,586,763	5,500,000	5,603,588		(7,272)			5.010	3.539	MON	17,605	22,963	11/23/2009	05/08/2013
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST				1FE	7,872,656	104.5110	7,838,330	7,500,000	7,821,935		(50,721)			5.280	2.514	MON	25,300	99,000	09/24/2009	03/08/2013
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
23383W-AE-8	DCAT 2006-B, B				1FE	9,498,702	99.9600	9,496,169	9,500,000	9,499,760		39			5.490	5.557	MON	33,321	43,463	05/11/2006	11/08/2012
25466K-EV-7	DCMT 2003-4, B2			3	1FE	19,074,000	98.4410	18,776,709	19,074,000	19,074,000					0.663	0.663	MON	5,973	162,786	12/19/2003	05/15/2013
25466K-ER-6	DISCOVER CARD MASTER TRUST I			3	1FE	11,000,000	99.7530	10,972,826	11,000,000	11,000,000					0.883	1.959	MON	4,587	118,415	03/19/2003	09/15/2012
280850-AE-8	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	17,800,000	96.7650	17,224,170	17,800,000	17,800,000					1.733	5.429	4WK	11,996	334,498	07/06/2007	06/01/2041
280850-AG-3	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	10,600,000	96.7800	10,258,680	10,600,000	10,600,000					1.735	5.419	4WK	11,750	215,225	06/27/2007	06/01/2042
28140U-AD-7	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	25,050,000	96.9350	24,282,218	25,050,000	25,050,000					1.731	4.778	4WK	3,613	467,199	07/17/2007	12/15/2032
28140U-AH-8	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	2,250,000	96.9500	2,181,375	2,250,000	2,250,000					1.735	5.382	4WK	2,603	44,713	01/09/2007	12/15/2042
28140V-AD-5	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	10,250,000	96.7650	9,918,413	10,250,000	10,250,000					1.733	5.416	4WK	6,908	192,049	07/06/2007	06/15/2043
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	47,500,000	96.7900	45,975,250	47,500,000	47,500,000					1.735	5.624	4WK	66,397	945,738	01/04/2008	06/15/2043
281397-AF-6	EDUCATION LOAN ASSET BACKED (ELAB) - TRU			3	1FE	10,000,000	95.5300	9,553,000	10,000,000	10,000,000					1.733	6.333	4WK	6,647	119,508	01/08/2008	02/01/2043
281397-AZ-2	EDUCATION LOAN ASSET BACKED (ELAB) - TRU			3	1FE	9,000,000	95.5500	8,599,500	9,000,000	9,000,000					1.552	6.228	4WK	2,405	120,847	01/08/2008	08/01/2043
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1FE	9,300,000	87.2000	8,109,600	9,300,000	9,300,000					1.733	5.466	4WK	7,611	186,061	08/28/2007	12/01/2036
280907-BN-5	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1FE	2,900,000	87.1850	2,528,365	2,900,000	2,900,000					1.733	5.459	4WK	2,234	55,343	08/07/2006	12/01/2036
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	15,300,000	94.2250	14,416,425	15,300,000	15,300,000					0.000	5.466	4WK		134,911	06/12/2007	08/01/2041
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	12,700,000	94.1750	11,960,225	12,700,000	12,700,000					0.000	5.340	4WK		129,714	06/14/2007	08/01/2041
268440-AL-8	EFSI STUDENT LN SR - TRUST 2003 - SER 05			3	1FE	9,000,000	96.8000	8,712,000	9,000,000	9,000,000					1.731	5.313	4WK	3,462	177,035	06/15/2006	06/01/2041
26924X-AD-7	ETRVM 2004-1, A4				1FE	4,999,691	96.5480	4,827,416	5,000,000	4,999,906		2			4.180	4.218	MON	13,933	17,417	12/09/2004	07/07/2021

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
26924X-AE-5	ETRVM 2004-1, A5				1FE	8,567,938	80.5430	6,904,184	8,572,000	8,569,849		(112)			4.580	4.632	MON	26,173	32,716	12/09/2004	11/07/2031
26924X-AF-2	ETRVM 2004-1, B				2FE	1,965,787	49.0570	974,716	1,986,909	1,967,750		1,122			4.250	4.288	MON	5,630	7,037	12/09/2004	11/07/2031
26924X-AG-0	ETRVM 2004-1, C				3FE	2,969,902	44.1280	1,325,854	3,004,530	2,974,675		538			4.540	4.588	MON	9,094	11,367	12/09/2004	11/07/2031
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT		R	3	5FE	68,447	6.8000	1,360,000	20,000,000	190,063		121,616			1.103	6.378	MJSD	6,978	57,728	09/07/2006	12/20/2013
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN		R	3	6FE		4.0000	400,000	10,000,000						1.453	6.738	MJSD	4,559	37,711	09/13/2006	12/20/2013
355524-AC-3	FRASER SULLIVAN CLO I LTD SER 2006-1A CL			3	1FE	20,000,000	75.0000	15,000,000	20,000,000	20,000,000					0.724	0.724	MJSD	6,834	310,245	02/08/2006	03/15/2020
355524-AD-1	FRASER SULLIVAN CLO I LTD SER 2006-1A CL			3	3FE	4,000,000	64.0000	2,560,000	4,000,000	4,000,000					1.024	1.024	MJSD	1,934	74,216	02/08/2006	03/15/2020
20173M-AK-6	GCCFC 2006-GG7, C			23	2FE	19,863,200	31.9080	6,381,510	20,000,000	19,896,269		12,588			5.918	6.087	MON	98,636	1,199,826	06/27/2006	07/10/2038
20173M-AL-4	GCCFC 2006-GG7, D			23	2FE	15,446,436	29.9250	4,664,467	15,587,000	15,482,999		12,608			5.918	6.252	MON	76,872	935,084	06/27/2006	07/10/2038
20173Q-AL-5	GCCFC 2007-GG9, D			2	3FE	321,402	21.2590	212,593	1,000,000	484,176		(4,335)	630,239		5.584	6.316	MON	4,653	55,840	06/22/2007	03/10/2039
36828Q-SC-1	GECMC 2006-C1, B			23	1FE	6,324,934	34.1690	2,203,210	6,448,000	6,363,694		11,070			5.336	5.587	MON	28,671	348,882	03/13/2006	03/10/2044
36159J-AP-6	GEMNT 2005-3, B			3	1FE	16,000,000	99.4260	15,908,237	16,000,000	16,000,000					0.533	3.627	MON	4,028	115,537	06/23/2005	06/15/2013
36228C-XC-2	GSMS 2006-GG6, C			23	3FE	12,544,063	34.0160	4,251,984	12,500,000	12,529,973		(3,656)			5.629	5.583	MON	58,638	713,275	03/07/2006	04/10/2038
36228C-XD-0	GSMS 2006-GG6, D			23	3FE	18,974,449	31.6090	6,008,859	19,010,000	18,984,899		(740)			5.629	5.670	MON	89,177	743,814	04/12/2006	04/10/2038
36246L-AH-4	GSMS 2007-GG10, AJ			23	3FE	5,662,796	38.2090	2,461,062	6,441,000	2,461,062		65,044	3,303,925		5.805	7.967	MON	31,159	378,926	05/19/2008	08/10/2045
41283A-BZ-1	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	13,138,945	100.8920	13,116,013	13,000,000	13,126,471		(12,474)			4.600	2.779	MON	26,578	49,833	12/09/2009	05/15/2013
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	11,095,730	103.8570	11,182,083	10,766,845	11,055,774		(39,957)			5.430	2.324	MON	25,984	48,720	11/12/2009	11/15/2014
437863-AA-1	HCC 2006-1, A			2	3FE	13,958,171	44.8850	9,055,041	20,173,959	13,713,320		(137,054)	6,458,270		5.506	5.362	MON	92,565	1,109,235	03/14/2007	11/11/2038
43786Y-AA-3	HCC 2007-1A, A			2	4FE	15,315,426	32.0040	6,609,108	20,650,816	15,117,094		(98,204)	5,412,116		6.057	6.219	MON	104,235	1,249,634	06/07/2007	06/11/2039
423003-AE-2	HEILIG MEYERS MSTR TR 98-2A B			3	6Z	104,352	0.0000		15,157,429						3.710	6.045	MON			12/01/2003	07/20/2005
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2			3	1FE	13,700,000	95.5650	13,092,405	13,700,000	13,700,000					1.608	5.360	4WK	1,207	198,736	07/18/2007	01/01/2044
429827-AC-2	HIGHER EDUCATION FUNDING I - SER 04-1A-3			3	1FE	10,550,000	95.5700	10,082,635	10,550,000	10,550,000					1.009	5.973	4WK	6,999	143,501	01/15/2008	01/01/2044
429827-AJ-7	HIGHER EDUCATION FUNDING I - SER 04-1A-9			3	1FE	9,900,000	95.6200	9,466,380	9,900,000	9,900,000					0.341	5.360	4WK	2,127	141,239	07/25/2007	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
446148-AD-0	HUNTINGTON AUTO TRUST				1FE	18,965,625	106.9970	18,724,417	17,500,000	18,927,870		(37,755)			5.730	2.029	MON	44,567	83,563	12/04/2009	01/15/2014
46062N-AA-5	INTEROCEANICA IV FINANCE		R		3FE	4,790,365	74.7500	5,431,270	7,265,913	5,530,584		260,255			0.000	5.901	NA			05/03/2007	11/30/2018
46183P-AA-4	INVICTA CAPITAL CDPC SER A			3	1FE	20,000,000	80.2020	16,040,420	20,000,000	20,000,000					0.904	0.904	MJSD	8,534	346,744	12/15/2006	12/15/2036
46625Y-A6-0	JPMCC 2006-CB14, C			23	2FE	4,483,382	27.9720	1,251,453	4,474,000	4,480,143		(823)			5.534	5.508	MON	20,633	251,047	03/02/2006	12/12/2044
46629G-AJ-7	JPMCC 2006-CB16 AJ			2	1FE	13,307,813	55.1610	8,274,119	15,000,000	13,564,000		19,623			5.623	7.549	MON	70,288	70,288	05/19/2008	05/12/2045
46629G-AM-0	JPMCC 2006-CB16, B			2	2FE	5,024,782	32.7720	1,638,588	5,000,000	5,018,043		(2,188)			5.672	5.607	MON	23,633	283,600	09/14/2006	05/12/2045
46625Y-Q4-8	JPMCC 2006-LDP6, B			23	1FE	11,252,783	33.6250	3,764,948	11,197,000	11,235,404		(4,892)			5.517	5.452	MON	51,477	626,345	03/24/2006	04/15/2043
46625Y-Q5-5	JPMCC 2006-LDP6, C			23	1FE	2,512,375	31.1750	779,380	2,500,000	2,508,565		(1,058)			5.537	5.472	MON	11,535	140,347	03/24/2006	04/15/2043
46629P-AF-5	JPMCC 2006-LDP9 AJ			2	2FE	32,671,700	55.4860	21,639,524	39,000,000	21,639,524		566,043	11,913,499		5.411	8.051	MON	175,858	2,099,017	05/30/2008	05/15/2047
46632H-AL-5	JPMCC 2007-LD12 AJ			23	2FE	29,995,851	50.0690	17,348,978	34,650,000	30,563,703		46,043			6.062	8.243	MON	175,041	175,041	06/13/2008	02/15/2051
46630J-AP-4	JPMCC 2007-LDPX, AJS			2	1FE	25,340,250	38.6740	11,049,096	28,570,000	11,049,096		506,767	15,071,679		5.395	7.925	MON	128,446	1,368,748	05/30/2008	01/15/2049
48122C-AB-1	JRMT 2004-A, A2				5FE	6,637,897	71.7190	4,760,928	6,638,298	6,638,170		9			4.060	4.096	MON	11,978	22,460	12/10/2004	04/15/2022
48273V-AA-8	K2 STUDENT LOAN - TRUST I - SER 05-1A-1			3	1FE	7,850,000	94.0850	7,385,673	7,850,000	7,850,000					1.314	5.435	4WK	7,294	86,035	05/23/2007	07/01/2044
48273V-AH-3	K2 STUDENT LOAN - TRUST I - SER 06-1A-3			3	1FE	25,000,000	94.0150	23,503,750	25,000,000	25,000,000					1.448	5.445	4WK	28,156	268,685	05/25/2007	07/01/2045
49130N-AN-9	KENTUCKY HIGHER ED STUD LN CORP SR - TRU			3	1FE	4,450,000	95.1850	4,235,733	4,450,000	4,450,000					1.733	5.983	4WK	2,999	88,644	09/28/2007	05/01/2032
49307R-AE-7	KEYC 2007-SL1, C			23	2FE	5,670,806	22.8450	1,288,441	5,640,000	5,681,212		3,764			5.813	5.798	MON	27,322	332,823	04/19/2007	12/15/2040
52521T-AY-3	LBFRC 2006-LLFA, H			2	1FE	7,295,292	17.2030	1,292,740	7,514,610	7,493,072		62,773	92,007		0.633	0.000	MON	2,247	4,000	08/07/2006	09/15/2021
52521T-BC-0	LBFRC 2006-LLFA, K			2	2FE	6,790,391	17.0700	1,202,606	7,044,947	7,026,015		60,190	86,337		1.033	0.000	MON	3,437	6,098	08/07/2006	09/15/2021
52108M-DS-9	LBUBS 2006-C1, G			2	3FE	8,020,282	20.3770	1,630,182	8,000,000	8,032,811		(4,482)			5.500	5.521	MON	24,444	440,000	01/20/2006	02/15/2041
52108M-FY-4	LBUBS 2006-C3, D			23	1FE	4,018,634	30.4860	1,219,433	4,000,000	4,012,840		(941)			5.681	5.754	MON	12,623	124,706	04/03/2006	03/15/2039
52108R-AH-5	LBUBS 2006-C4, B			23	1FE	7,343,893	34.4930	2,533,538	7,345,000	7,344,554		55			5.902	5.904	MON	24,085	439,577	06/21/2006	06/15/2038
52108R-AJ-1	LBUBS 2006-C4, C			23	1FE	18,762,458	32.6060	6,123,036	18,779,000	18,768,075		1,108			5.902	5.930	MON	61,579	916,295	06/20/2006	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D			23	1FE	8,978,946	30.3120	2,728,038	9,000,000	8,985,253		1,274			5.902	6.028	MON	29,512	373,839	06/20/2006	06/15/2038
50179A-AK-3	LBUBS 2007-C1, C			2	4FE	4,019,801	25.8740	1,034,967	4,000,000	4,015,143		(1,721)			5.533	5.522	MON	12,296	221,320	02/16/2007	02/15/2040
50179A-AL-1	LBUBS 2007-C1, D			2	4FE	4,019,964	24.1640	966,564	4,000,000	4,015,273		(1,733)			5.563	5.552	MON	12,362	222,520	02/16/2007	02/15/2040
50179A-AM-9	LBUBS 2007-C1, E			2	4FE	4,086,095	21.1560	860,196	4,066,000	4,090,064		(334)			5.582	5.572	MON	12,609	18,914	02/16/2007	02/15/2040
50179A-AN-7	LBUBS 2007-C1, F			2	4FE	3,339,178	20.2370	809,466	4,000,000	3,334,441		(9,301)			5.612	5.602	MON	12,471	18,707	02/16/2007	02/15/2040
50180J-AG-0	LBUBS 2007-C2, AJ			2	2FE	28,269,541	41.5170	12,455,118	30,000,000	12,455,118		143,923	16,021,920		5.562	6.542	MON	92,700	1,668,600	06/13/2008	02/15/2040
50180J-AJ-4	LBUBS 2007-C2, C			2	4FE	10,049,537	25.3740	2,537,373	10,000,000	10,038,867		(4,219)			5.611	5.602	MON	31,172	561,100	04/24/2007	02/15/2040
50180J-AK-1	LBUBS 2007-C2, D			2	4FE	20,085,594	22.5260	4,502,200	19,987,000	15,340,676		(8,268)	7,600,249		5.650	5.642	MON	62,737	1,129,265	04/24/2007	02/15/2040
54265S-AA-3	LGCLO 2004-1A A LOANS			3	1FE	4,651,585	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

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
54238R-AD-3	LONG BEACH AUTO RECEIVABLES TR				1FE	6,892,054	101.8430	7,083,147	6,955,000	6,908,403		16,348			5.025	5.672	MON	15,533	127,698	09/17/2009	01/15/2014
55264T-CA-7	MBNAS 2003-A8 A			3	1FE	15,000,000	99.6670	14,950,016	15,000,000	15,000,000					0.423	1.231	MON	2,997	5,181	07/23/2003	12/17/2012
605354-EK-1	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	6,100,000	96.9350	5,913,035	6,100,000	6,100,000					1.731	5.434	4IWK	587	113,667	01/04/2007	09/01/2033
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	2,400,000	96.9350	2,326,440	2,400,000	2,400,000					1.731	5.558	4IWK	346	44,671	08/14/2007	09/01/2034
606072-GR-1	MISSOURI HIGHER EDUCATION LOAN AUTH -11T			3	1FE	5,400,000	99.8780	5,393,412	5,400,000	5,400,000					1.790	5.317	4IWK	4,237	77,101	01/16/2008	07/01/2032
606072-GS-9	MISSOURI HIGHER EDUCATION LOAN AUTH -11T			3	1FE	9,100,000	99.8930	9,090,263	9,100,000	9,100,000					2.709	4.513	4IWK	6,079	125,597	01/23/2008	07/01/2032
606935-AP-9	MLCFC 2006-1, E			23	2FE	5,006,435	23.6580	1,198,034	5,064,000	5,044,068		11,680			5.519	5.595	MON	23,290	306,719	03/22/2006	02/12/2039
55312T-AH-6	MLCFC 2007-6, B			2	3FE	10,068,020	25.5870	2,561,988	10,013,000	10,055,758		(4,726)			5.635	5.569	MON	47,019	564,233	03/30/2007	03/12/2051
60688B-AG-3	MLCFC 2007-8 AJ			23	1FE	8,544,531	49.8670	4,986,665	10,000,000	8,715,230		112,234			5.957	8.336	MON	49,640	603,971	06/13/2008	08/12/2049
59023B-AJ-3	MLMT 2006-C1, B			23	2FE	8,900,447	36.7150	3,304,368	9,000,000	8,929,635		8,548			5.656	6.043	MON	42,419	515,962	05/16/2006	05/12/2039
59023B-AK-0	MLMT 2006-C1, C			23	2FE	8,019,944	33.4650	4,019,104	12,010,000	9,612,330		123,723	3,550,410		5.656	6.064	MON	56,605	399,972	05/16/2006	05/12/2039
59025K-AH-5	MLMT 2007-C1 AJ			23	3FE	27,609,864	46.7390	15,218,212	32,560,000	28,179,278		49,923			5.828	8.544	MON	158,145	158,145	06/13/2008	06/12/2050
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT			3	4FE	2,080,961	47.0000	978,051	2,080,961	2,080,961					1.930	4.890	FA	16,846	71,820	06/29/2001	08/01/2031
55314A-AD-4	MMCA AUTOMOBILE TRUST				1FE	5,493,750	108.6300	5,431,496	5,000,000	5,480,539		(13,211)			6.250	2.896	MON	13,889	26,042	11/24/2009	11/16/2015
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE				1FE	8,478,307	80.0000	6,782,645	8,478,307	8,478,307					8.030	8.030	JD	30,258	682,558	03/19/2001	06/15/2031
612130-GV-0	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	5,500,000	95.5900	5,257,450	5,500,000	5,500,000					1.230	5.849	4IWK	2,819	61,601	09/27/2007	12/01/2033
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	5,850,000	95.5900	5,592,015	5,850,000	5,850,000					1.200	5.901	4IWK	2,925	65,520	09/27/2007	12/01/2034
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	1,350,000	95.5300	1,289,655	1,350,000	1,350,000					1.200	6.056	4IWK	405	15,309	01/23/2008	12/01/2035
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	850,000	95.5800	812,430	850,000	850,000					1.230	5.402	4IWK	813	8,879	01/05/2007	12/01/2037
612130-HQ-0	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	1,950,000	92.7750	1,809,113	1,950,000	1,950,000					0.150	4.707	WK		6,398	01/18/2008	12/01/2040
61750H-AH-9	MSC 2006-HQ10 B			2	1FE	3,016,329	33.1880	995,650	3,000,000	3,012,045		(1,442)			5.448	5.416	MON	13,620	163,440	11/01/2006	11/12/2041
61750H-AJ-5	MSC 2006-HQ10 C			2	2FE	3,356,303	31.0410	1,552,030	5,000,000	3,904,168		76,885	1,556,947		5.478	5.446	MON	22,825	159,775	11/01/2006	11/12/2041
61751N-AL-6	MSC 2007-HQ11, D			2	2FE	1,904,375	23.9110	478,229	2,000,000	1,924,168		8,255			5.587	6.306	MON	9,312	111,740	06/22/2007	02/12/2044
62826W-AA-9	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS			4	5FE		0.0000		2,890,934						8.280	0.000	MON		14	12/15/2004	05/01/2009
62827E-AA-8	MUTUAL FUND FEE TRUST XII SERIES 2000-2			4	5FE	94,226	0.0000		11,227,288						0.000	9.312	MON			07/24/2000	04/30/2009
62827K-AA-4	MUTUAL FUND FEE TRUST XX			14	1FE	74,593	5.8000	54,484	939,373			(294,016)	39,757		6.200	6.281	MON			05/07/2002	03/02/2010
57164R-AJ-1	MVCOT 2004-2A, A				1FE	2,220,472	95.6390	2,123,631	2,220,474	2,220,472		(1)			4.192	4.192	MON	7,757	90,890	11/16/2004	10/20/2026
57164R-AS-1	MVCOT 2005-1, A				1FE	4,180,974	96.1220	4,018,867	4,180,997	4,180,978		8			4.506	4.548	MON	5,757	31,044	05/24/2005	04/20/2027
57164R-AW-2	MVCOT 2005-2, A				1FE	8,127,368	97.6030	7,980,372	8,176,387	8,140,724		(855)			5.250	5.476	MON	35,772	414,207	08/03/2006	10/20/2027
57164U-AC-9	MVCOT 2006-2A C				1FE	1,151,573	87.2980	1,005,318	1,151,591	1,151,575		(4)			5.691	5.692	MON	5,461	64,959	10/31/2006	10/20/2028
571628-AC-0	MVCOT 2007-1A C				1Z*	926,691	85.0460	788,127	926,702	926,689					5.817	5.797	MON	4,492	4,492	05/22/2007	05/20/2029
571628-AD-8	MVCOT 2007-1A D				2FE	695,014	80.3270	558,297	695,027	695,011					6.135	6.117	MON	3,553	3,553	05/22/2007	05/20/2029
638917-AL-8	NAVMT 2005-1, B			3	1FE	7,000,000	98.2040	6,874,252	7,000,000	7,000,000					0.711	3.138	MON	553	71,680	02/18/2005	02/25/2013
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	5,650,000	99.6120	5,628,078	5,650,000	5,650,000					0.000	5.393	4IWK		105,027	06/27/2007	12/01/2035
644616-AR-5	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	9,650,000	93.3740	9,010,591	9,650,000	9,650,000					0.000	5.655	4IWK		191,422	10/31/2007	12/01/2038
64109Y-AB-7	NLFLP 2005-1, A2			2	3FE	17,284,852	25.0000	4,321,213	17,284,852	17,284,852					4.771	4.891	MON	9,163	68,719	02/25/2005	02/27/2014
640310-AN-1	NSLT 2003-1, A4			3	1FE	6,393,007	98.6670	6,298,222	6,383,283	6,384,527		(129)			0.502	1.575	JAJO	5,966		07/16/2003	01/25/2032
640310-AU-5	NSLT 2003-2, A4			3	1FE	890,693	99.9500	890,251	890,693	890,693					0.482	1.331	JAJO	799		07/15/2003	07/25/2022
685048-AA-8	ONGLT 2006-A, A				1FE	17,200,555	86.1200	14,813,518	17,201,019	17,200,771		(31)			5.779	5.787	MON	82,837	527,981	10/24/2006	11/15/2021
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD			3	1FE	4,500,000	97.1900	4,373,550	4,500,000	4,500,000					1.735	5.434	4IWK	4,988	5,869	10/17/2007	04/01/2031
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD			3	1FE	700,000	97.2900	681,030	700,000	700,000					1.735	5.510	4IWK	810	947	02/05/2008	10/01/2031
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	2,700,000	96.9450	2,617,515	2,700,000	2,700,000					1.734	5.424	4IWK	2,861	3,652	09/20/2007	06/01/2036
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	7,800,000	96.9350	7,560,930	7,800,000	7,800,000					1.731	5.465	4IWK	375	21,088	01/04/2007	01/01/2040
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA			4	6FE	5,225,516	9.1980	1,376,600	14,966,104	1,376,600	237,164	(113,471)	48,190		1.640	0.000	MON	24,544	316,408	09/27/2004	03/25/2029
70556M-AA-0	PEGASUS AVIATION, INC			4	5FE	7,195,026	29.5000	3,962,558	13,432,400	6,746,833		(135,090)	1,504,241		0.858	5.585	MON	1,924	10,539	03/08/2000	03/25/2015
71722T-AF-1	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	9,850,000	100.3530	9,884,771	9,850,000	9,850,000					1.733	5.354	4IWK	7,015	147,593	08/02/2007	04/25/2044
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M			3	1FE	8,150,000	90.5750	7,381,863	8,150,000	8,150,000					2.898	6.425	4IWK	1,968	136,906	01/14/2008	08/01/2041
74490B-AJ-6	PMNT 2005-C2A, C			3	2Z		96.7850								0.733	0.000	MON		69,953	11/15/2005	11/15/2012
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED			3	1FE	30,448,063	48.0000	14,615,070	30,448,063	30,448,064		1			0.803	0.803	MJSD	5,436	482,942	03/10/2004	03/24/2034
74041A-AB-9	PREFERRED TERM SECURITIES XIII PREFERRED			3	2FE	7,000,000	29.1250	2,038,750	7,000,000	7,000,000					0.953	1.840	MJSD	1,483	122,144	03/10/2004	03/24/2034
74042E-AB-0	PREFERRED TERM SECURITIES XVII FLOAT. RA			1	3FE	7,000,000	26.0000	1,820,000	7,000,000	7,000,000					0.749	0.749	MJSD	15,278	93,912	03/09/2005	06/23/2035
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA			1	5FE	747,361	5.0000	498,240	9,964,810	498,240		(258)	9,412,436		1.054	0.000	MJSD		66,546	03/09/2005	06/23/2035
746818-AG-4	PUTNAM LOVELL 1999-3 CLASS A			4	5FE		0.0000		3,544,871						7.990	7.990	MON			05/30/2001	12/31/2007
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES			4	5FE	133,031	0.0000		8,735,299						0.000	8.841	MON		16,693	05/05/2000	01/31/2016
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.			3	4FE	925,454	9.0000	1,350,000	15,000,000	919,671		(5,783)	710,216		0.782	0.000	JAJO	21,836		03/21/2005	01/25/2036
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,			3	2FE	24,516,667	46.0000	11,277,667	24,516,667	24,516,667					0.823	0.823	FMAN	25,766	426,044	02/13/2004	05/15/2034

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
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,			3	3FE	6,331,690	27.2500	2,725,000	10,000,000	6,445,693		114,004	3,540,000		1.123	0.000	FMAN	14,343	76,635	02/13/2004	05/15/2034
75405R-AA-1	RPRO 2005, G			3	1FE	13,795,237	67.5000	9,311,785	13,795,237	13,795,237					0.653	0.653	MJSD	2,754	182,913	09/15/2005	03/23/2024
78108L-AA-8	RTP STUDENT LOAN TRUST II 07-1A-1			3	1FE	8,400,000	88.5850	7,441,140	8,400,000	8,400,000					0.170	6.136	4WK	397	93,260	08/30/2007	08/01/2047
78108L-AB-6	RTP STUDENT LOAN TRUST II 07-1A-2			3	1FE	10,000,000	88.4050	8,840,500	10,000,000	10,000,000					0.000	6.134	4WK		107,035	08/30/2007	08/01/2047
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA				6FE	11,672,736	84.0000	10,925,263	13,006,266	10,925,263	(1,518,144)	452,466	662,606		5.441	0.000	JJ	60,938	335,341	04/14/2005	01/31/2010
80585B-AN-0	SBAC 2006-1A, C				1FE	3,999,946	102.0000	4,080,000	4,000,000	3,999,978		2			5.559	5.624	MON	10,500	37,060	10/30/2006	11/15/2036
80585B-AP-5	SBAC 2006-1A, D				2FE	7,679,903	102.0000	7,833,600	7,680,000	7,679,961		11			5.852	5.924	MON	21,223	262,170	10/30/2006	11/15/2036
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST				6Z	1,492,156	0.0000		12,980,299						7.900	8.028	MON			12/01/2003	12/15/2005
83168L-AA-5	SHOME 2004-1, M1			3	1FE	2,958,788	66.0040	1,952,921	2,958,788	2,958,787					1.136	2.088	MON	654	3,174	07/23/2004	07/25/2011
83169W-AB-8	SHOME 2005-2, M3			3	1Z*	17,500,000	90.0750	15,763,162	17,500,000	17,500,000					1.131	5.352	MON	20,422	240,493	12/06/2005	11/25/2012
83169W-AD-4	SHOME 2005-2, M5			3	1Z*	7,500,000	65.8910	4,941,845	7,500,000	7,500,000					1.431	5.665	MON	11,065	125,881	12/06/2005	11/25/2012
86386M-AT-1	SLCC STUDENT LOAN TRUST I 2002-2A-17			3	1FE	14,000,000	95.5400	13,375,600	14,000,000	14,000,000					1.731	5.642	4WK	19,961	182,699	01/18/2008	07/01/2042
86386M-AC-8	SLCC STUDENT LOAN TRUST I 2002A-3			3	1FE	6,000,000	95.4950	5,729,700	6,000,000	6,000,000					1.738	6.747	4WK	4,571	94,892	01/03/2008	03/01/2042
78442G-GG-5	SLMA 2003-4, A5D				1FE	1,002,706	96.0000	960,000	1,000,000	1,000,000		(677)			4.020	4.020	MJSD	1,787	40,200	01/01/2005	03/15/2033
83169W-AA-0	SMART HOME REINSURANCE LIMITED			3	1Z*	5,144,940	92.7360	4,771,220	5,144,940	5,144,940					0.931	5.141	MON	532	82,376	12/06/2005	11/25/2012
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -			3	1FE	10,000,000	96.7950	9,679,500	10,000,000	10,000,000					1.731	5.295	4WK	3,369	186,531	03/15/2007	12/01/2041
84860R-AA-1	SPMF 2006-1A, A				2FE	18,541,715	65.8100	12,206,183	18,547,611	18,542,935		192			5.760	5.798	MON	89,029	1,155,366	03/08/2006	03/20/2024
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES LOANS			4	2FE	3,798,322	19.9390	3,531,353	17,711,059	1,542,202		366,761	10,723,814		17.270	0.000	MS		1,338,996	08/04/2000	09/26/2014
78487T-AA-2	SVOVM 2005-A, A				1FE	6,872,929	92.1730	6,336,591	6,874,638	6,873,669		(9)			5.250	5.193	MON	30,077	30,077	11/16/2005	02/20/2021
89578V-AC-0	TAROT 2006-B, A3				1FE	661,663	100.2520	663,352	661,684	661,683					5.410	5.473	MON	1,889	2,983	05/17/2006	08/12/2011
89578V-AD-8	TAROT 2006-B, A4				1FE	14,998,073	102.6810	15,402,201	15,000,000	14,999,619		163			5.520	5.588	MON	43,700	69,000	05/17/2006	11/12/2012
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT			4	6Z	3,461	0.0000		7,242,018						9.550	8.083	JD			11/17/2009	12/15/2009
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T				2FE	20,912,969	103.5040	21,735,924	21,000,000	20,951,480		38,511			5.310	5.547	MON	58,853	380,550	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
89655N-AA-8	TRL 2004-1				1FE	4,463,231	93.2010	4,159,769	4,463,231	4,463,231					5.270	5.270	MON	11,107	233,773	08/10/2004	08/14/2027
89655X-AA-6	TRL 2006-1A, A1				2FE	27,463,526	95.8170	26,314,842	27,463,526	28,742,547		(256,062)			5.900	5.973	MON	76,516	1,614,152	05/18/2006	05/14/2036
89655V-AA-0	TRLT II 2003-1				1FE	6,706,751	95.5560	6,408,679	6,706,751	6,706,751					5.640	5.672	MON	19,964	290,426	11/17/2009	10/12/2026
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1			3	1FE	21,804,233	44.7500	9,757,394	21,804,233	21,804,233					0.901	1.331	FMAN	32,729	459,699	02/20/2004	05/01/2034
917546-GD-9	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	11,000,000	100.1050	11,011,550	11,000,000	11,000,000					1.732	5.305	4WK	4,698	146,738	10/31/2007	05/01/2045
917546-GG-2	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	4,725,000	100.1460	4,731,899	4,725,000	4,725,000					1.734	5.419	4WK	4,714	60,564	08/24/2007	11/01/2045
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS			3	1FE	2,534,586	93.0000	2,619,912	2,817,110	2,557,429		22,843			1.684	6.607	JAJO	9,752	13,601	09/10/2009	07/19/2017
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 OO			3	1FE	9,950,000	74.4350	7,406,283	9,950,000	9,950,000					0.000	5.353	4WK		252,856	08/02/2007	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS			3	1FE	6,000,000	66.6200	3,997,200	6,000,000	6,000,000					0.000	4.932	4WK		173,157	10/15/2007	12/15/2039
943537-AD-2	WAVELAND INGOTS CLASS B-2 LOANS				1FE	10,000,000	75.5100	7,551,000	10,000,000	10,000,000					5.154	5.154	MJSD	14,317	513,968	06/13/2003	06/21/2015
92977Q-AH-1	WBCMT 2006-C27 AJ			2	1FE	5,408,672	58.8930	3,533,594	6,000,000	5,499,492		7,120			5.825	7.517	MON	29,125	29,125	05/19/2008	07/15/2045
92978M-AJ-5	WBCMT 2006-C28, AJ			2	2FE	20,098,980	51.9090	10,381,864	20,000,000	10,381,864		(400,585)	10,857,839		5.632	5.603	MON	93,867	1,126,400	10/19/2006	10/15/2048
92978Q-AJ-6	WBCMT 2007-C30, AJ			2	3FE	22,098,545	39.3510	10,565,781	26,850,000	10,565,781		404,655	12,161,382		5.413	8.282	MON	121,116	1,446,192	06/13/2008	12/15/2043
92978Q-AJ-6	WBCMT 2007-C30, AJ	0		2	3FE	18,129,375	39.3510	8,657,251	22,000,000	8,657,251		329,807	9,985,628		5.413	8.262	MON	99,238	1,184,526	05/27/2008	12/15/2043
92978T-AJ-0	WBCMT 2007-C31 AJ			2	2FE	8,150,000	42.1020	4,210,211	10,000,000	4,210,211		154,099	4,167,644		5.660	8.683	MON	47,167	566,000	06/24/2008	04/15/2047
92978N-AK-0	WBCMT 2007-C33 AJ			23	2FE	38,813,554	43.2950	20,348,650	47,000,000	20,348,650		608,938	19,399,792		5.902	8.711	MON	231,170	2,797,995	06/13/2008	02/15/2051
976526-AA-1	WIREF 2005-1, NOTE				3FE	11,711,987	80.0000	9,369,826	11,712,283	11,712,087		(38)			5.997	5.909	NOV	85,847	675,087	10/26/2005	11/17/2019
059497-BB-2	BACM 2007-1, AJ			2	1FE	19,240,255	49.6060	9,970,800	20,100,000	9,970,800		74,961	9,449,541		5.523	6.161	MON	92,510	1,110,123	06/21/2007	01/01/9999
12513Y-AM-2	CD 2007-CD4, D			2	4FE	4,317,516	16.2560	3,860,556	23,748,000	6,494,486		61,224	19,048,383		5.506	5.492	MON	108,964	762,746	03/15/2007	01/01/9999
17309D-AM-5	CGCMT 2006-C4, E			24	2FE	12,276,343	23.0010	2,906,171	12,635,000	7,445,456		39,942	6,647,041		5.725	3.776	MON	60,280	653,505	06/20/2006	01/01/9999
17310M-AJ-9	CGCMT 2006-C5 B			2	2FE	10,049,650	33.4270	3,342,705	10,000,000	10,036,769		(4,382)			5.551	5.520	MON	46,258	555,100	11/09/2006	01/01/9999
17310M-AK-6	CGCMT 2006-C5 C			2	2FE	10,049,950	27.8850	2,788,544	10,000,000	10,037,006		(4,405)			5.581	5.550	MON	46,508	558,100	11/09/2006	01/01/9999
46631B-AK-1	JPMCC 2007-LD11, AJ			23	2FE	30,530,598	46.7840	15,125,186	32,330,000	15,125,186		(261,667)	19,223,949		5.818	6.861	MON	156,749	1,891,361	05/30/2008	01/01/9999
46631B-AM-7	JPMCC 2007-LD11, C			23	2FE	36,377,796	15.5800	5,797,812	37,212,000	30,737,409		68,086	12,311,450		5.818	6.362	MON	180,419	2,193,709	06/28/2007	01/01/9999
46630J-AS-8	JPMCC 2007-LDPX, C			2	2FE	17,012,295	23.6750	4,007,767	16,928,000	16,993,316		(7,224)			5.612	5.533	MON	79,167	949,999	03/26/2007	01/01/9999
61754K-AH-8	MSC 2007-IQ14, AJ			23	2FE	17,539,342	49.8160	8,717,760	17,500,000	8,717,760		(3,335)	8,813,340		5.728	5.925	MON	83,533	1,015,951	05/18/2007	01/01/9999
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE			3	1FE	22,262,877	44.5000	9,906,980	22,262,877	22,262,877					0.761	1.709	FMAN	29,634	464,147	04/30/2004	07/30/2034
88089M-AA-8	ALLSTATE/SAGE I SYNTHETIC CDO			3	5FE	61,975,000	80.0000	52,000,000	65,000,000	62,407,547		432,546			0.003	0.915	MJSD	6,873	310,188	03/20/2009	06/20/2014
00174E-AC-3	AMMC CLO VI, CL A1B LOANS		F	1	1FE	19,250,000	83.0000	15,977,500	19,250,000	19,250,000					0.602	5.859	FMAN	11,908	284,108	03/22/2007	05/03/2018
00174E-AD-1	AMMC CLO VI, CL B LOANS		F	1	2FE	10,000,000	81.0000	8,100,000	10,000,000	10,000,000					0.662	3.304	FMAN	6,803	153,672	10/02/2006	05/03/2018
00175X-AB-2	AMMC VIII LTD. CLASS A2 LOANS			1	1FE	4,909,590	79.0000	3,950,000	5,000,000	4,927,360		10,341			1.262	6.558	FMAN	6,485	107,253	10/01/2007	11/25/2022
00175X-AC-0	AMMC VIII LTD. CLASS B LOANS			1	2FE	4,909,620	75.0000	3,750,000	5,000,000	4,927,127		10,051			2.012	7.187	FMAN	10,339	145,273	10/01/2007	11/25/2022

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
04012L-AC-5	ARES IIIR/IVR CLO, CL B LOANS			1	2FE	5,000,000	72.0000	3,600,000	5,000,000	5,000,000					0.654	5.852	JAJO	6,995	112,249	02/15/2007	04/16/2021
04012L-AD-3	ARES IIIR/IVR CLO, CL C LOANS			1	3FE	15,000,000	59.0000	8,850,000	15,000,000	15,000,000					0.934	0.934	JAJO	29,968	379,331	02/15/2007	04/16/2021
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA			3	1FE	17,224,991	88.7400	15,285,457	17,224,991	17,224,991					0.686	1.588	FMAN	11,482	36,349	03/05/2004	02/26/2016
05342R-AD-8	AVALON CAPITAL 3, CLASS C LOANS			3	3FE	12,000,000	70.0000	8,400,000	12,000,000	12,000,000					1.062	1.062	FMAN	13,454	233,557	02/17/2005	02/24/2019
05342R-AC-0	AVALON CAPITAL LTD 3, CLASS B LOANS			3	1FE	4,000,000	82.0000	3,280,000	4,000,000	4,000,000					0.712	3.382	FMAN	3,007	63,658	02/17/2005	02/24/2019
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS			3	1FE	15,701,684	90.0000	14,131,515	15,701,684	15,701,684					0.532	3.197	FMAN	8,821	222,233	02/17/2005	02/24/2019
05615Y-AA-9	BABSON 2005-2A A1 LOANS			3	1FE	39,475,242	90.0000	40,322,601	44,802,890	39,733,803		258,561			0.534	4.391	JAJO	48,520	87,017	10/02/2009	07/20/2019
05615N-AD-7	BABSON CLO 2004-II, CL. C-1 MEZZ NTS. LO			3	2FE	15,000,000	70.0000	10,500,000	15,000,000	15,000,000					1.323	1.323	FMAN	25,348	337,750	09/30/2004	11/15/2016
05615U-AC-3	BABSON CLO 2005-I, CLASS A-1B-1 LOANS			3	1FE	38,000,000	88.2800	33,546,400	38,000,000	38,000,000					0.574	3.724	JAJO	47,291	835,347	02/15/2005	04/15/2019
05615U-AG-4	BABSON CLO 2005-I, CLASS B1 LOANS			3	3FE	11,000,000	67.9700	7,476,700	11,000,000	11,000,000					1.084	1.084	JAJO	25,844	298,690	02/15/2005	04/15/2019
05615N-AC-9	BABSON CLO LTD 2004-II, CL. B SR. NTS LO			3	1FE	8,000,000	80.5000	6,440,000	8,000,000	8,000,000					0.843	0.843	FMAN	8,612	141,307	09/30/2004	11/15/2016
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS			3	1FE	17,326,675	92.7500	16,070,492	17,326,675	17,326,675					0.624	1.637	MJSD	5,103	252,764	05/07/2004	06/15/2016
05615Q-AC-2	BABSON CLO LTD. 2004-IA CLASS B LOANS			3	2FE	3,000,000	80.2500	2,407,500	3,000,000	3,000,000					0.954	1.973	MJSD	1,351	53,533	05/07/2004	06/15/2016
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT			3	1FE	19,753,110	92.2500	18,222,244	19,753,110	19,753,110					0.593	0.593	FMAN	14,955	298,199	09/30/2004	11/15/2016
05874D-AA-1	BALLY 2006-1A, A LOANS			3	1FE	3,983,250	88.0000	4,136,000	4,700,000	4,023,093		39,843			0.474	8.286	MJSD	1,982	17,878	08/03/2009	08/28/2019
09202E-AD-8	BLACK DIAMOND CLO 2005-1, CLASS B LOANS			3	1FE	5,000,000	76.7300	3,836,500	5,000,000	5,000,000					0.673	3.819	MJSD	1,029	68,064	03/09/2005	06/20/2017
09202E-AE-6	BLACK DIAMOND CLO 2005-1, CLASS C LOANS			3	3FE	30,000,000	63.3800	19,014,000	30,000,000	30,000,000					1.023	1.023	MJSD	9,381	514,552	03/09/2005	06/20/2017
363259-AA-0	BLACKROCK GALENA II SYNTHETIC CDO, CL A1			3	5FE	5,261,776	38.0700	13,324,500	35,000,000	5,326,496		64,720	29,309,000		1.302	6.114	AO	108,852	854,863	03/07/2007	04/07/2017
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
100756-AA-3	BOST 2004-1A A LOANS			3	1FE	3,653,735	91.5000	3,956,412	4,323,947	3,710,500		56,765			0.652	8.482	FMAN	2,897	19,351	06/26/2009	05/25/2016
09250F-AA-2	BSIS 2005-2A, A1 LOANS			3	1FE	6,197,772	93.0000	7,789,091	8,375,367	6,474,430		276,658			0.512	11.180	FMAN	4,406	64,170	04/29/2009	05/25/2017
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT HIGH YIELD			14	4FE	312,025	95.0000	306,454	322,584	323,237		1,130			1.471	6.303	JJ			03/13/1999	07/23/2010
131244-AE-5	CALLIDUS DEBT PARTNERS CLO FUND IV, LTD			3	1FE	17,000,000	78.4200	13,331,400	17,000,000	17,000,000					0.734	5.361	JAJO	25,651	399,654	03/15/2006	04/17/2020
131244-AG-0	CALLIDUS DEBT PARTNERS CLO FUND IV, LTD			3	3FE	7,500,000	70.6500	5,298,750	7,500,000	7,500,000					1.034	1.034	JAJO	15,942	199,256	03/15/2006	04/17/2020
14308T-AD-8	CARLYLE HIGH YIELD PARTNERS IV, DEFERRAB				2FE	9,999,922	68.0000	6,800,000	10,000,000	9,999,972		15			7.591	7.591	FMAN	94,888	756,990	03/28/2002	05/15/2014
14308V-AA-9	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS			3	1FE	30,000,000	90.0000	27,000,000	30,000,000	30,000,000					0.643	0.643	FMAN	26,771	482,175	06/02/2004	08/11/2016
14308V-AD-3	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS			3	2FE	1,000,000	65.0000	650,000	1,000,000	1,000,000					1.473	1.473	FMAN	2,045	24,488	06/02/2004	08/11/2016
14845T-AB-2	CASTLE HILL II - INGOTS LTD. CLASS B1 FL			3	2FE	10,000,000	62.7200	6,272,000	10,000,000	10,000,000					1.784	3.340	JAJO	38,662	342,509	09/19/2002	10/15/2014
15642J-AE-0	CENTURION CDO VI, LTD CLASS B-2 NTS, DUE			3	2FE	9,914,500	61.0000	6,100,000	10,000,000	9,956,420		7,185			1.675	1.778	FMAN	24,664	275,588	08/01/2002	11/07/2015
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS			3	1FE	19,945,438	91.0000	18,150,349	19,945,438	19,945,438					0.681	1.627	FMAN	23,757		04/14/2004	01/30/2016
15641S-AF-8	CENTURION CDO VII CLASS B-2 LOANS			3	2FE	5,000,000	55.0000	2,750,000	5,000,000	5,000,000					1.681	1.681	FMAN	14,706	149,341	04/14/2004	01/30/2016
16208N-AC-9	CHATHAM LIGHT II CLO, LIMITED CLASS B LO			3	2FE	14,000,000	71.2000	9,968,000	14,000,000	14,000,000					0.981	4.749	FMAN	22,500	308,284	07/01/2005	08/03/2019
16208N-AD-7	CHATHAM LIGHT II CLO, LIMITED CLASS C LO			3	4FE	6,355,404	51.3500	5,905,250	11,500,000	6,714,836		359,432	4,918,550		1.981	0.000	FMAN	37,329	143,785	07/01/2005	08/03/2019
26249W-AE-5	DRYDEN XI CLO CL. B LOANS			3	3FE	20,000,000	65.6200	13,124,000	20,000,000	20,000,000					0.984	0.984	JAJO	43,750	534,689	04/05/2006	04/12/2020
26249X-AG-8	DRYDEN XI COMBO NOTE Q2 LOANS			4	3FE	7,794,680	40.8000	8,160,000	20,000,000	8,164,020		217,949	10,248,385		6.060	0.000	JAJO		884,174	04/05/2006	04/12/2020
783422-AR-9	DRYDEN XII IG SYNTHETIC CDO 2006-1 A4-L			3	5FE	15,000,000	67.2300	10,084,500	15,000,000	15,000,000					1.353	6.201	MJSD	6,203	307,326	03/20/2006	06/20/2013
26248P-AB-7	DRYDEN XVI CLO, CL A2 LOANS			1	2FE	3,000,000	75.0000	2,250,000	3,000,000	3,000,000					0.664	3.268	JAJO	4,040	66,950	11/20/2006	10/20/2020
26248P-AC-5	DRYDEN XVI CLO, CL B LOANS			1	3FE	12,000,000	55.0000	6,600,000	12,000,000	12,000,000					0.964	0.964	JAJO	23,459	304,300	11/20/2006	10/20/2020
761350-AU-1	DRYDEN XVII SYNTHETIC CDO, CL B-2 SYNTHE			3	5FE	30,000,000	29.2500	8,775,000	30,000,000	14,913,000			15,087,000		1.253	1.253	MJSD	11,489	584,318	02/27/2007	03/20/2017
26358E-AA-0	DUANE STREET 4, CLASS A1T LOANS			3	1FE	12,600,758	83.0000	13,154,551	15,848,856	12,909,008		308,251			0.503	10.139	FMAN	10,176	56,240	09/23/2009	11/16/2021
26358B-AA-6	DUANE STREET CLO 2006-3A, CLASS A1 LOANS			3	1FE	25,462,570	89.1200	26,618,467	29,868,118	25,707,636		245,066			0.534	4.546	JAJO	35,469	58,010	09/18/2009	01/11/2021
290908-AC-6	EMERALD INVESTMENT GRADE CBO DUE 2011			4	5FE	7,263,609	74.5500	5,868,061	7,871,313	7,178,799		52,584	406,292		33.200	0.000	MN		660,000	02/15/2002	05/24/2011
314087-AD-9	FEDERATED CBO CORP CLASS IIIB MEZZANINE			4	6FE	1,538,257	21.7400	666,914	3,067,709	666,914	(14,884)	(968,090)	48,846		0.300	22.980	AO	1,713	603,995	11/15/2004	04/24/2011
33842R-AA-1	FLAGSHIP 06-1A, CLASS A LOANS			3	1FE	16,173,735	86.0000	16,824,180	19,563,000	16,444,944		271,209			0.483	8.172	MJSD	2,889	67,284	08/31/2009	09/20/2019
33842B-AC-2	FLAGSHIP CLO III CLASS B LOANS			3	3FE	16,400,000	69.0000	11,316,000	16,400,000	16,400,000					1.883	1.883	MS	93,477	621,445	07/29/2004	09/12/2016
345627-AE-3	FOREST CREEK CLO, CL. A-4L LOANS			3	2FE	13,500,000	61.0900	8,247,150	13,500,000	13,500,000					2.034	2.034	JAJO	61,794	503,199	04/23/2003	04/10/2015
36318N-AF-7	GALAXY 2007-8A CLO CASS C MEZZ NTS LOAN			4	3FE	12,000,000	64.5000	7,740,000	12,000,000	12,000,000					0.912	0.912	JAJO	20,372	267,237	01/31/2007	04/25/2019
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS			3	1FE	14,792,325	90.2500	13,350,073	14,792,325	14,792,325					0.564	3.156	JAJO	17,151		02/16/2005	04/17/2017
363176-AE-8	GALAXY IV CLO CLASS B LOANS			3	1FE	4,000,000	76.2500	3,050,000	4,000,000	4,000,000					0.734	3.330	JAJO	6,036	94,036	02/16/2005	04/17/2017
363176-AG-3	GALAXY IV CLO CLASS C LOANS			3	3FE	10,000,000	67.7500	6,775,000	10,000,000	10,000,000					1.084	1.084	JAJO	22,283	270,771	02/16/2005	04/17/2017
363620-AC-9	GALLATIN CLO III 2007-1, CLASS A2L LOANS			3	1FE	7,287,500	72.8750	7,287,500	10,000,000	7,382,872		95,372			0.613	7.524	FMAN	8,043	19,717	10/14/2009	05/15/2021
364731-AA-7	GANNETT PEAK CLO, A-1A LOANS			3	1FE	22,100,000	88.0000	19,448,000	22,100,000	22,100,000					0.532	0.532	JAJO	21,550	409,722	09/20/2006	10/27/2020
38136G-AE-1	GOLDEN TREE LOAN OPPORTUNITIES IV CLASS			1	1FE	15,000,000	74.5000	11,175,000	15,000,000	15,000,000					0.691	5.905	FMAN	12,673	245,001	06/29/2007	08/18/2022
38136G-AF-8	GOLDEN TREE LOAN OPPORTUNITIES IV CLASS			1	2FE	15,000,000	70.5000	10,575,000	15,000,000	15,000,000					0.991	0.991	FMAN	18,173	290,626	06/29/2007	08/18/2022
38136B-AL-6	GOLDENTREE CLO III, CL B LOANS			1	2FE	10,000,000	69.0000	6,900,000	10,000,000	10,000,000					0.931	0.931	FMAN	15,511	214,063	02/27/2007	05/01/2022
39807K-AC-2	GREYLOCK SYNTHETIC CDO 2006-1A, CL A3L3			3	5FE	30,000,000	62.3000	18,690,000	30,000,000	30,000,000					0.953	2.702	MJSD	8,739	493,318	11/17/2006	03/20/2014

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
402553-AB-7	GULF STREAM - COMPASS CLO 2002-1 CL B FL			3	2FE	12,700,000	83.0000	10,541,000	12,700,000	12,700,000					1.203	2.420	MJSD	4,670	244,852	12/09/2002	12/19/2014
40256V-AD-0	GULF STREAM SEXTANT 2007-1 CLASS B LOANS			1	2FE	14,600,000	79.0000	11,850,000	15,000,000	14,660,418		34,949			0.703	6.806	MJSD	4,397	219,138	10/22/2007	06/17/2021
40256B-AC-6	GULF STREAM SEXTANT CLO, A1B LOANS			1	1FE	10,000,000	81.0000	8,100,000	10,000,000	10,000,000					0.607	0.607	FMAN	6,571	151,776	07/26/2006	08/21/2020
40256B-AE-2	GULF STREAM SEXTANT CLO, B LOANS			1	1FE	5,000,000	79.0000	3,950,000	5,000,000	5,000,000					0.667	0.667	FMAN	3,611	78,946	07/26/2006	08/21/2020
40536Y-AG-9	HALCYON CLO II CLASS A-2 LOANS			1	3FE	9,976,600	72.9500	7,295,000	10,000,000	9,981,069		2,350			0.672	5.947	JAJO	12,510	201,459	03/20/2007	04/24/2021
41163V-AB-4	HARBOURVIEW CLO 2006-1, CLASS A2 LOANS			3	1FE	11,362,500	78.0000	11,700,000	15,000,000	11,445,861		83,361			0.631	3.444	MJSD	1,327	25,144	10/23/2009	12/27/2019
41162S-AC-0	HARCH 2007-1A, CLASS B LOANS			3	1FE	12,320,000	77.0000	12,320,000	16,000,000	12,430,677		110,677			0.681	4.674	JAJO	19,360	36,647	10/09/2009	04/17/2020
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI			3	5FE	1,649,493	0.0000		30,000,000	1,862,597		199,509	108,412		0.863	0.000	MJSD	7,914	68,393	05/30/2007	12/20/2014
449796-AE-1	ING CLO II, A2 LOANS			1	1FE	14,250,000	83.0000	11,827,500	14,250,000	14,250,000					0.621	0.620	FMAN	14,740	260,456	06/30/2006	08/01/2020
449796-AG-6	ING CLO II, B LOANS			1	2FE	8,750,000	80.0000	7,000,000	8,750,000	8,750,000					0.681	5.999	FMAN	10,140	165,237	06/30/2006	08/01/2020
449796-AJ-0	ING CLO II, C LOANS			3	3FE	7,000,000	69.0000	4,830,000	7,000,000	7,000,000					0.981	0.981	FMAN	11,441	153,423	06/30/2006	08/01/2020
476759-AA-3	JERSEY STREET CLO, CLASS A LOANS	.0		3	1FE	24,675,000	89.9800	26,994,000	30,000,000	25,155,291		480,291			0.534	6.816	JAJO	32,489	58,267	07/30/2009	10/20/2018
48601P-AC-0	KATONAH III LTD, CLASS B-2 LOANS			3	3FE	9,000,000	75.0000	6,750,000	9,000,000	9,000,000					7.515	7.579	FMAN	80,786	676,350	03/14/2002	05/18/2015
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS			3	1FE	13,554,400	92.0000	12,521,385	13,610,201	13,590,238		3,809			0.801	0.862	MJSD	3,029	193,894	02/12/2003	02/20/2015
49638T-AE-3	KINGSLAND 2006-3A, A2 LOANS			3	1FE	12,075,000	81.0000	12,150,000	15,000,000	12,122,702		47,702			0.622	3.001	FMAN	9,851	29,397	10/30/2009	08/24/2021
49636R-AE-9	KINGSLAND V STRUCTURE CLASS B LOANS			1	2FE	12,869,982	67.5000	8,707,500	12,900,000	12,875,592		3,111			0.704	5.951	JAJO	19,940	304,981	05/02/2007	07/14/2021
49636R-AG-4	KINGSLAND V STRUCTURE CLASS C LOANS			1	3FE	4,949,840	57.0000	2,850,000	5,000,000	4,958,569		4,684			1.084	1.232	JAJO	11,898	137,474	05/03/2007	07/14/2021
515015-AD-7	LANDGROVE SYNTHETIC CDO CLASS 7 A2 SYNTH			3	1FE	20,000,000	49.5000	9,900,000	20,000,000	20,000,000					1.803	7.516	MJSD	11,021	93,117	08/06/2007	09/21/2014
51507U-AB-0	LANDMARK CLO VII A2L LOANS			3	1FE	5,000,000	75.3500	3,767,500	5,000,000	5,000,000					0.734	5.787	JAJO	7,956	118,025	03/17/2006	07/15/2018
51507U-AD-6	LANDMARK CLO VII A3L LOANS			3	3FE	13,000,000	62.5200	8,127,600	13,000,000	13,000,000					1.034	1.034	JAJO	29,135	346,407	03/17/2006	07/15/2018
54347U-AB-8	LOOM 2006-1A, B LOANS			3	1FE	7,625,000	78.5000	7,850,000	10,000,000	7,681,539		56,539			0.682	4.612	JAJO	12,696		10/28/2009	10/26/2020
62431R-AC-3	MOUNTAIN VIEW CLO III LTD. LOANS			1	2FE	12,480,628	73.0000	9,125,000	12,500,000	12,484,421		2,090			0.734	5.959	JAJO	19,626	290,762	04/05/2007	04/16/2021
62431R-AB-5	MOUNTAIN VIEW CLO III, CLASS A2 LOANS LO			3	1FE	5,005,000	76.0000	5,320,000	7,000,000	5,070,123		65,123			0.624	5.197	JAJO	9,344	15,262	08/28/2009	04/16/2021
62443P-AA-7	MOUNTAIN VIEW FUNDING CLO 06-2. CL A-1 L			3	1FE	20,000,000	63.0000	12,600,000	20,000,000	20,000,000					0.534	3.139	JAJO	24,047	221,844	10/27/2006	01/15/2021
62443P-AD-1	MOUNTAIN VIEW FUNDING CLO, CL B LOANS			3	1FE	7,000,000	43.0000	3,010,000	7,000,000	7,000,000					0.684	3.290	JAJO	10,779	165,908	10/27/2006	01/12/2021
57060N-AA-4	MSCLO 2005-1A A LOANS			3	1FE	7,980,072	92.4100	9,454,339	10,230,862	8,182,832		202,760			0.544	7.757	JAJO	11,287	54,944	05/26/2009	04/20/2017
652454-BA-6	NEWPORT WAVES SYNTHETIC CDO SYNTHETIC			3	3FE	30,000,000	53.0400	15,912,000	30,000,000	30,000,000					0.703	5.927	MJSD	6,448	417,485	04/13/2007	06/20/2014
66858N-AA-1	NORTHWOODS CAPITAL IV, LTD. CLASS A-1A			3	1FE	33,000,000	91.0000	30,030,000	33,000,000	33,000,000					0.681	1.533	FMAN	36,811	626,449	04/01/2004	05/03/2018
66858X-AG-6	NORTHWOODS CAPITAL V, LIMITED CLASS B LO			4	3FE	8,000,000	58.4700	4,677,600	8,000,000	8,000,000					0.975	0.975	MJSD	5,432	147,692	11/09/2005	12/07/2020
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO			4	5FE	12,246,773	57.9600	11,592,000	20,000,000	12,318,573		(521,020)	7,127,858		1.300	0.000	MJSD		650,968	11/09/2005	12/07/2020
66859A-AE-0	NORTHWOODS CAPITAL VI, LTD A-2 LOANS			3	1FE	20,000,000	84.6200	16,924,000	20,000,000	20,000,000					0.674	5.613	JAJO	28,835	453,052	02/09/2006	03/16/2021
66859A-AG-5	NORTHWOODS CAPITAL VI, LTD B LOANS			3	2FE	18,000,000	64.5000	11,610,000	18,000,000	18,000,000					0.974	0.974	JAJO	37,501	462,497	02/09/2006	03/16/2021
66859G-AC-1	NORTHWOODS CAPITAL VIII CLASS B LOANS			1	1FE	10,000,000	77.1200	7,712,000	10,000,000	10,000,000					0.701	5.904	JAJO	12,650	201,973	05/15/2007	07/28/2022
66859G-AD-9	NORTHWOODS CAPITAL VIII CLASS C LOANS			1	3FE	20,000,000	64.6100	12,922,000	20,000,000	20,000,000					1.101	1.101	JAJO	39,745	485,057	05/15/2007	07/28/2022
67085X-AD-6	OAK HILL ADVISORS PARK AVENUE CLO I, CL			14	3FE	20,000,000	67.0000	13,400,000	20,000,000	20,000,000					0.884	0.884	MJSD	8,843	342,025	02/23/2007	03/14/2022
67133X-AG-1	OAK HILL CREDIT OPPORTUNITIES FUND 2006,			3	3FE	4,000,000	72.3200	2,892,800	4,000,000	4,000,000					0.654	0.654	MJSD	1,235	59,210	08/08/2006	09/13/2013
67133X-AJ-5	OAK HILL CREDIT OPPORTUNITIES FUND 2006,			3	4FE	15,000,000	65.6100	9,841,500	15,000,000	15,000,000					0.954	0.954	MJSD	6,755	267,663	08/08/2006	09/13/2013
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO			3	1FE	11,614,594	93.7500	10,888,682	11,614,594	11,614,594					0.823	1.922	FMAN	13,268	232,643	02/14/2003	02/12/2015
67133U-AE-2	OAK HILL CREDIT PARTNERS II, CL. B LOANS			3	2FE	15,000,000	76.0000	11,400,000	15,000,000	15,000,000					1.873	2.993	FMAN	39,010	427,843	02/14/2003	02/12/2015
67134F-AG-9	OAK HILL CREDIT PARTNERS IV, LTD. CLASS			3	1FE	6,800,000	80.3000	5,460,400	6,800,000	6,800,000					0.673	4.407	FMAN	5,716	108,288	06/24/2005	05/17/2021
67134F-AN-4	OAK HILL CREDIT PARTNERS IV, LTD. CLASS			3	2FE	5,000,000	65.0400	3,252,000	5,000,000	5,000,000					0.973	0.973	FMAN	6,078	94,832	06/24/2005	05/17/2021
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO			4	3FE	9,263,068	61.8300	12,366,000	20,000,000	9,947,372		(159,768)	5,013,525		15.110	0.000	FMAN	188,875	797,808	06/24/2005	05/17/2021
67085M-AG-3	OAK HILL SECURITIES FUND FINANCING 2006,			3	3FE	17,500,000	71.5400	12,519,500	17,500,000	17,500,000					0.654	0.654	MJSD	5,402	259,044	08/08/2006	09/13/2013
67085M-AJ-7	OAK HILL SECURITIES FUND FINANCING 2006,			3	4FE	7,250,000	59.2100	4,292,725	7,250,000	7,250,000					0.954	0.954	MJSD	3,265	129,370	08/08/2006	09/13/2013
67085M-AL-2	OAK HILL SECURITIES FUND FINANCING 2006,			3	2FE	4,000,000	43.4400	1,737,600	4,000,000	4,000,000					1.754	1.754	MJSD	3,312	103,821	08/08/2006	09/13/2013
67085P-AL-5	OAK HILL SECURITIES FUND FINANCING 2006-			3	2FE	16,000,000	42.3800	6,780,800	16,000,000	16,000,000					1.754	1.754	MJSD	13,250	427,415	08/08/2006	09/13/2013
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V CLASS C-1			3	3FE	2,708,835	52.5000	3,675,000	7,000,000	2,966,499		257,665	4,150,300		2.154	0.000	MJSD	13,405	74,596	02/28/2006	11/28/2018
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V CLASS C2 L			3	3FE	763,900	65.5000	1,637,500	2,500,000	849,278		85,378	1,604,175		7.036	0.000	FMAN	16,124	43,975	02/28/2006	11/28/2018
675919-AE-4	OCTAGON INVESTMENT PARTNERS XI CLASS A-2			1	1FE	17,000,000	69.4700	11,809,900	17,000,000	17,000,000					0.662	5.894	FMAN	11,565	260,965	06/28/2007	08/25/2021
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO			4	5FE	1,396,087	90.5500	1,497,232	1,653,492	1,562,676		432,903			75.420	7.474	FMAN	61,771	119,671	03/13/1999	05/01/2010
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L			4	5FE	3,302,853	96.9470	3,209,242	3,310,292	3,255,531		758,644			11.680	6.465	FMAN	65,514	92,253	03/13/1999	05/01/2010
G70464-AC-9	PERU ENHANCED PASS-THRU	.@	F		3FE	1,530,000	39.0000	1,560,000	4,000,000	1,820,318		120,509			0.000	6.968	NA			06/13/2007	06/02/2025
30605K-AD-3	PIMCO/FAIRWAY LOAN FUNDING CO. A-2L LOAN			3	1FE	8,125,000	77.3400	6,283,875	8,125,000	8,125,000					0.654	5.989	JAJO	10,924	184,385	06/14/2006	10/17/2018
30605K-AE-1	PIMCO/FAIRWAY LOAN FUNDING CO. A-3L LOAN			3	3FE	12,000,000	63.1800	7,581,600	12,000,000	12,000,000					0.944	0.944	JAJO	23,287	307,799	06/14/2006	10/17/2018
042059-AB-1	PRIMA SYNTHETIC CDO SYNTHETIC			3	5FE	591,262	2.2500	562,500	25,000,000	555,596		(54,835)	351,951		1.003	0.000	MJSD	73,506		06/30/2006	12/20/2013
74981M-AG-4	RACE POINT IV CLO CLASS B LOANS			1	2FE	11,000,000	82.0000	9,020,000	11,000,000	11,000,000					0.681	5.796	FMAN	12,478	209,620	06/19/2007	08/01/2021

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
75157E-AB-8	RMPRT 2007-1A B LOANS			3	1FE	7,373,250	78.0000	10,179,000	13,050,000	7,627,955		254,705			0.982	12.779	JAJO	24,211	98,818	07/09/2009	10/25/2021
803444-AD-0	SARATOGA CLO I, A2 LOANS			3	1FE	13,000,000	82.0000	10,660,000	13,000,000	13,000,000					0.564	5.759	MJSD	3,460	180,820	05/16/2006	12/15/2019
82669J-AA-6	SIG6 6A 6 OTHER			3	1FE	2,479,020	96.5000	2,504,978	2,595,832	2,495,394		16,374			1.139	4.326	MS	7,969		10/13/2009	09/27/2016
82668Q-AB-9	SIGNATURE 5,9920 CLASS B1 FLTG RATE NOTE			4	2FE	14,763,961	83.0000	12,450,000	15,000,000	15,660,884					2.781	8.683	AO		727,278	12/21/2000	10/27/2012
82668Q-AA-1	SIGNATURE V, CLASS A INVESTMENT GRADE			3	1FE	480,766	99.0000	499,039	504,080	484,378		3,612			1.431	4.641	AO	1,322	5,482	09/25/2009	10/27/2012
85431N-AC-3	STANFIELD AZURE CLO 2006 A2L LOANS			3	2FE	10,000,000	73.2900	7,329,000	10,000,000	10,000,000					0.656	0.656	MJSD	6,374	153,217	02/28/2006	05/27/2020
85431N-AD-1	STANFIELD AZURE CLO 2006 A3L LOANS			3	3FE	10,000,000	60.9400	6,094,000	10,000,000	10,000,000					0.956	0.956	MJSD	9,291	183,550	02/28/2006	05/27/2020
861763-AD-2	STONE TOWER CLO 2007-7X CLASS A3 NOTES L			3	1FE	2,156,265	75.0000	3,171,750	4,229,000	2,272,225		115,960			1.403	15.814	MJSD	2,803	50,329	06/10/2009	08/30/2021
872376-AC-2	TCW GLOBAL PROJECT FUND II, CL. A-2-A PR			3	1FE	20,000,000	64.0000	12,800,000	20,000,000	20,000,000					1.634	3.026	JAJO	70,823	657,987	06/17/2004	06/15/2016
872376-AE-8	TCW GLOBAL PROJECT FUND II, CL. B-1 PROJ			3	2FE	20,000,000	52.0000	10,400,000	20,000,000	20,000,000					2.234	3.639	JAJO	96,823	779,653	06/17/2004	06/15/2016
872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2 PROJ				1FE	23,000,000	57.0000	13,110,000	23,000,000	23,000,000					5.793	5.793	MJSD	111,033	1,332,390	06/15/2005	09/01/2017
896223-AC-8	TRIMARAN 06-1A, CLASS A2 LOANS			3	1FE	9,555,000	80.0000	10,400,000	13,000,000	9,741,562		186,562			0.634	7.535	MJSD	3,890	55,318	08/18/2009	03/15/2018
92719U-AB-8	VINACASA CLO CLASS A-2 LOANS			1	1FE	4,750,000	83.0000	3,942,500	4,750,000	4,750,000					3.784	3.784	JAJO	39,447	259,707	03/04/2008	10/14/2015
92719U-AC-6	VINACASA CLO CLASS B LOANS			1	3FE	2,500,000	76.0000	1,900,000	2,500,000	2,500,000					5.284	5.284	JAJO	28,991	175,668	03/04/2008	10/14/2015
92719U-AD-4	VINACASA CLO CLASS C LOANS			1	5FE	2,377,616	56.0000	1,680,000	3,000,000	2,456,753		79,138	561,900		7.284	0.000	JAJO	47,956	63,038	03/04/2008	10/14/2015
92719T-AA-3	VINACASA CLO LTD. CLASS D LOANS	@		4	6		0.0000		17,500,000						0.000	0.000	NA			03/04/2008	10/14/2015
66859B-AC-2	WOODS 2006-7A, A2 LOANS			3	1FE	7,200,000	89.0000	8,900,000	10,000,000	7,416,026		216,026			0.543	5.393	JAJO	10,561	53,944	05/15/2009	10/22/2021
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD			3	5FE	41,412	15.1100	1,511,000	10,000,000	37,914		(3,498)			1.053	6.277	MJSD	3,511	27,600	03/26/2007	03/20/2017
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO SY			3	6FE	328,438	12.4000	1,860,000	15,000,000	331,532		3,093			1.053	6.286	MJSD	4,828		03/15/2007	03/20/2017
289237-AB-5	MORRO BAY SYNTHETIC CDO CL. B SYNTHETIC			3	4FE	30,000,000	55.7900	16,737,000	30,000,000	30,000,000					1.203	6.527	MJSD	11,031	569,152	06/13/2006	06/20/2013
060340-A*-7	PRIMER BANCO DEL ISTMO		F	4	1	4,119,273	104.5730	4,307,642	4,119,273	4,119,273					5.858	5.858	MON	10,725	232,888	02/23/2006	12/15/2011
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						4,097,367,621	XXX	3,046,531,408	4,621,403,879	3,921,650,261	(1,295,864)	6,425,826	343,716,446		XXX	XXX	XXX	9,652,936	109,494,071	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						31,231,286,159	XXX	29,181,953,343	40,019,219,921	30,656,196,082	(282,907,487)	(5,164,046)	507,496,695	26,196,006	XXX	XXX	XXX	306,877,706	1,152,626,853	XXX	XXX
4199999. Total - Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
00846N-AA-5	AGFC CAPITAL TRUST I			1	4FE	1,494,198	35.0000	1,750,000	5,000,000	1,494,235					6.000	6.017	JJ	138,333	246,667	01/17/2007	01/15/2067
01039X-AA-8	ALABAMA POWER CAP TR V			1	1FE	10,216,085	100.0000	10,149,000	10,149,000	10,149,000					3.390	5.309	AO	86,005		11/01/2005	10/01/2042
023139-AF-5	AMBAC FINANCIAL GRP INC				4Z		0.0000								0.000	0.000		(58,950)		10/01/2008	10/07/1902
025816-AU-3	AMERICAN EXPRESS			1	2FE	18,087,840	89.5000	15,215,000	17,000,000	17,798,401		(95,140)			6.800	5.936	MS	385,333	1,156,000	10/05/2006	09/01/2066
04622D-AA-9	ASSURED GUARANTY US HLDG			1	2FE	9,980,500	72.0000	7,200,000	10,000,000	9,980,595		34			6.400	6.415	JD	28,444	640,000	12/13/2006	12/15/2066
05530A-AA-3	BB&T CAPITAL TRUST II				1FE	1,494,075	95.3740	1,430,616	1,500,000	1,494,324		76			6.750	6.781	JD	6,750	50,625	05/31/2006	06/07/2036
14043D-AB-7	CAPITAL ONE CAPITAL VI	LS		1	2FE	987,050	106.5000	1,065,000	1,000,000	987,061		11			8.875	9.216	MN	11,833		11/09/2009	05/15/2040
16132N-AV-8	CHARTER ONE BANK FSB		R		1FE	5,662,102	102.1010	5,360,282	5,250,000	5,381,865		(50,957)			6.375	5.234	MN	42,766	334,688	01/01/2005	05/15/2012
171232-AP-6	CHUBB CORP			1	1FE	19,981,400	93.0000	18,600,000	20,000,000	19,981,483		19			6.375	6.425	AO	269,167	637,500	03/26/2007	03/29/2067
21869M-AA-5	CORESTATES CAPTL			1	1FE	14,683,994	60.8530	9,128,010	15,000,000	14,763,876		11,894			0.843	6.571	FMAN	16,499	265,500	02/06/1997	02/15/2027
26156F-AA-1	DRESDNER FUNDING TRUST I 144A		R	1	5FE	10,225,430	72.1740	9,743,531	13,500,000	10,414,204		35,181			8.151	8.480	JD	3,057	1,100,520	06/02/2000	06/30/2031
316781-AA-1	FIFTH THIRD CAP TRUST IV			1	2FE	39,989,600	72.5000	29,000,000	40,000,000	39,989,943		131			6.500	6.540	AO	548,889	2,600,000	03/26/2007	04/15/2037
31769P-AB-6	FINL SECURITY ASSUR HLGS			1	2FE	9,977,600	72.0000	7,200,000	10,000,000	9,977,698		38			6.400	6.423	JD	28,444	640,000	04/25/2007	12/15/2066
302570-AW-6	FPL GROUP CAPITAL INC			1	1FE	6,114,870	92.5000	5,550,000	6,000,000	6,084,717		(9,884)			6.350	6.091	AO	95,250	412,750	09/25/2006	10/01/2066
39136W-AA-2	GREAT WEST LIFE & ANN IN		I	1	1FE	5,000,000	88.0000	4,400,000	5,000,000	5,000,000					7.153	7.153	MN	44,706	178,825	05/16/2006	05/16/2046
40430L-AA-7	HSBC FIN CAP TRUST IX		R	1	2FE	1,518,615	82.0000	1,230,000	1,500,000	1,512,391		(1,715)			5.911	5.743	MN	7,635	88,665	01/19/2006	11/30/2035
404398-AA-7	HYPOVEREINSBANK 144A		R	1	2FE	20,000,000	87.0000	17,400,000	20,000,000	20,051,426		(984)			8.741	8.744	JD	4,856	1,748,200	07/09/1999	06/30/2031
453414-AA-2	INDEPENDENCE COMM BANK		R	13	2FE	3,373,048	98.0790	3,432,772	3,500,000	3,442,787		15,160			2.313	4.644	MJSD	2,474	105,682	01/01/2005	06/20/2013
453414-AB-0	INDEPENDENCE COMM BANK		R	13	2FE	14,932,650	95.7050	14,355,795	15,000,000	14,968,409		944			2.417	3.804	JAJO	90,633		03/17/2004	04/01/2014
48125B-AA-2	JPM CHASE CAPITAL XXVII				1FE	1,989,780	100.8510	2,017,026	2,000,000	1,989,798		18			7.000	7.047	MN	24,889		10/20/2009	11/01/2039
481227-AA-4	JPMC CAPITAL XVIII				1FE	10,949,100	97.1530	9,715,330	10,000,000	10,914,221		(13,173)			6.950	6.241	FA	258,694	695,000	03/12/2007	08/17/2036
51488Y-AB-5	LB BADEN-WUERTTEMBERG NY		R		1FE	30,000,000	94.2380	28,271,340	30,000,000	30,000,000					5.050	5.051	JD	4,208	1,515,000	02/05/2004	12/30/2015
534187-AS-8	LINCOLN NATIONAL CORP			1	3FE	7,421,960	83.0000	5,810,000	7,000,000	7,308,339		(38,435)			7.000	6.154	MN	59,889	490,000	11/02/2006	05/17/2066
62874F-AA-7	NATIONSBANK			1	3FE	14,773,500	69.5590	10,433,835	15,000,000	14,834,355		8,451			0.834	6.491	JAJO	27,117	369,284	01/22/1997	01/15/2027
636792-AA-1	NATL LIFE INSURANCE-VRMT				2FE	3,500,000	104.0960	3,643,371	3,500,000	3,500,000					10.500	10.500	MS	100,042		09/18/2009	09/15/2039
70212J-AA-3	PARTNERRE FINANCE			1	2FE	19,937,600	69.7060	13,941,180	20,000,000	19,937,889		105			6.440	6.499	JD	107,333	1,288,000	01/30/2007	12/01/2066
69352P-AC-7	PPL CAPITAL FUNDING INC			1	2FE	18,955,540	86.5000	16,435,000	19,000,000	18,955,713		31			6.700	6.758	MS	321,786	670,000	03/16/2007	03/30/2067
743315-AM-5	PROGRESSIVE CORP			1	1FE	19,945,800	88.4870	17,697,380	20,000,000	19,947,376		655			6.700	6.723	JD	59,556	1,340,000	06/18/2007	06/15/2037
759351-AE-9	REINSURANCE GRP OF AMER			1	2FE	20,021,650	84.5300	16,905,940	20,000,000	20,002,151		(5,399)			6.750	6.734	JD	60,000	1,350,000	02/15/2006	12/15/2065
84603M-EX-0	SOVEREIGN BANK		R		1FE	2,452,007	100.9060	2,522,645	2,500,000	2,479,659		5,613			5.125	5.099	MS	37,726	128,125	01/01/2005	03/15/2013

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 (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
854616-AP-4	STANLEY WORKS			1	2FE	15,000,000	89.0000	13,350,000	15,000,000	15,000,000					5.902	5.902	JD	73,775	885,300	12/02/2008	12/01/2045
85748D-AA-7	STATE STREET CAP TR IV			1	2FE	35,000,000	67.4240	23,598,435	35,000,000	35,000,000					1.254	6.312	MJSD	20,720	731,004	04/23/2007	06/15/2037
86787X-AA-3	SUNTRUST BANKS			1	2FE	9,933,686	62.0810	6,208,060	10,000,000	9,950,261		2,459			0.943	6.559	FMAN	12,043	186,514	05/12/1997	05/15/2027
870836-AB-9	SWISS BANK CORP-NY				1FE	5,514,700	109.3350	5,466,740	5,000,000	5,264,731		(38,932)			7.375	6.229	JJ	170,035	368,750	02/21/2002	07/15/2015
878091-BC-0	TEACHERS INSUR & ANNUITY				1FE	14,980,950	103.3740	15,506,070	15,000,000	14,980,958		8			6.850	6.860	JD	42,813		12/11/2009	12/16/2039
90261X-BY-7	UBS AG STAMFORD CT				1FE	8,985,420	101.2470	9,112,221	9,000,000	8,989,519		913			5.875	5.897	JJ	243,812	352,500	07/19/2006	07/15/2016
929768-AA-7	WACHOVIA CAP II			1	1FE	9,837,800	63.1560	6,315,560	10,000,000	9,891,461		5,564			0.784	6.138	JAJO	16,995	241,100	01/28/1997	01/15/2027
92977E-AA-3	WACHOVIA CAPITAL TRUST V			1	1FE	1,093,346	94.8160	948,163	1,000,000	1,029,597		(3,958)			7.965	5.357	JD	6,638	79,650	01/01/2005	06/01/2027
92931B-AC-0	WPS RESOURCES CORP			1	2FE	20,044,450	83.5000	16,700,000	20,000,000	20,032,716		(4,090)			6.110	6.080	JD	101,833	1,069,250	12/12/2006	12/01/2066
98952L-AA-3	ZFS FINANCE USA TRST III			1	2FE	18,000,000	81.0000	14,580,000	18,000,000	18,000,000					1.404	5.770	MJSD	11,931	403,565	12/15/2005	12/15/2065
98876X-AA-0	ZFS FINANCE USA TRUST I			1	1FE	9,990,000	91.0000	9,100,000	10,000,000	9,990,075		20			6.150	6.173	JD	27,333	615,000	12/06/2005	12/15/2065
98877C-AA-5	ZFS FINANCE USA TRUST I			1	1	7,000,000	84.5000	5,915,000	7,000,000	7,000,000					6.500	6.500	MN	65,722	455,000	05/03/2007	05/09/2037
003723-AA-1	ABN AMRO NA HOLDING CAP			1	3FE	29,053,696	84.0000	22,933,680	27,302,000	28,212,964		(177,011)			6.523	5.247	MN	262,189	978,450	12/04/2006	01/01/9999
00845W-AD-0	AGFIRST FARM CREDIT BANK			1	1FE	20,000,000	65.8030	13,160,500	20,000,000	20,000,000					6.585	6.585	JD	58,533	987,750	06/06/2007	01/01/9999
001822-AB-1	AUST & NZ BANKING GROUP		R	1	1FE	26,699,344	88.4240	24,051,301	27,200,000	26,739,677		1,489			5.360	5.678	JD	64,796	996,960	11/14/2006	01/01/9999
124789-AA-6	CBA CAPITAL TRUST I		R	1	1FE	15,095,550	88.3340	13,250,055	15,000,000	15,066,999		(6,310)			5.805	5.708	JD	2,419	580,500	02/08/2007	01/01/9999
25153R-AA-0	DEUTSCHE BANK NY		R	1	1FE	33,394,900	72.5000	24,650,000	34,000,000	33,407,263		3,732			5.628	5.879	JJ	861,084	1,913,520	06/01/2006	01/01/9999
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A		R	1	1FE	26,223,732	66.0000	15,510,000	23,500,000	23,137,222		(203,650)			3.221	8.002	MJSD	4,205	1,332,417	06/15/2001	01/01/9999
38144Q-AA-7	GOLDMAN SACHS CAP III			13	2FE	5,000,000	65.7800	3,289,000	5,000,000	5,000,000					1.026	5.966	MJSD	4,416	95,900	05/09/2007	01/01/9999
44978N-AA-3	ING CAP FNDG III		R	1	4FE	20,699,472	86.0000	25,800,000	30,000,000	20,100,000		(219,480)	6,988,300		8.439	7.623	JD	7,033	2,109,750	08/02/2001	01/01/9999
58551T-AA-5	MELLON CAPITAL IV			1	1FE	20,000,000	82.0000	16,400,000	20,000,000	20,000,000					6.244	6.244	JD	38,158	936,600	06/12/2007	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP		I	1	1FE	30,000,000	87.4170	26,225,100	30,000,000	30,000,000					6.378	6.378	AO	403,940	1,913,400	05/10/2007	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP	0	I	1	1FE	10,000,000	87.4170	8,741,700	10,000,000	10,000,000					6.378	6.378	AO	134,647	637,800	05/10/2007	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			1	1FE	15,000,000	74.9220	11,238,360	15,000,000	15,000,000					6.517	6.517	MJSD	43,447	733,163	11/29/2006	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	3FE	277,032	67.0000	337,680	504,000	266,283		253			5.853	6.547	JD	1,311	14,750	08/06/2007	01/01/9999
87089A-AA-6	SWISS RE CAPITAL I LP		R	1	2FE	15,541,400	80.8300	12,124,500	15,000,000	15,394,328		(33,702)			6.854	6.346	MN	102,810	856,750	10/03/2006	01/01/9999
90264A-AA-7	UBS PFD FUNDING TR V			1	2FE	18,000,000	78.2500	14,085,000	18,000,000	18,000,000					6.243	6.243	MN	143,589	561,870	05/09/2006	01/01/9999
90262W-AA-1	UBS PREF FNDNG TRUST II			1	2FE	4,106,515	88.3140	3,532,568	4,000,000	3,987,107		56			7.247	6.539	JD	4,026	289,880	02/21/2002	01/01/9999
90342Y-AA-1	US AGBANK FCB			1	1	30,000,000	60.3150	18,094,500	30,000,000	30,000,000					6.110	6.110	JJ	870,675		03/15/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	1FE	26,500,000	80.3750	21,299,375	26,500,000	26,500,000					6.189	6.187	AO	346,240	1,640,085	03/14/2006	01/01/9999
903312-AA-4	USB REALTY CORP			1	1FE	15,999,360	73.2500	11,720,000	16,000,000	15,999,370		2			6.091	5.885	JAJO	205,740	487,280	12/18/2006	01/01/9999
92978A-AA-0	WACHOVIA CAPITAL TRUST I			1	1FE	5,000,000	76.5000	3,825,000	5,000,000	5,000,000					5.800	5.802	MS	85,389	290,000	01/25/2006	01/01/9999
96122B-AA-4	WESTPAC CAPITAL TRST III		R	1	1FE	24,289,240	83.4400	20,025,600	24,000,000	24,171,788		(24,876)			5.819	5.603	MS	353,019	989,230	12/06/2006	01/01/9999
96122C-AA-2	WESTPAC CAPITAL TRST IV		R	1	1FE	47,833,930	79.1960	40,389,960	51,000,000	48,039,198		10,876			5.256	6.132	MS	677,586	1,314,000	05/29/2007	01/01/9999
902671-AA-4	UFJ FINANCE ARUBA AEC		F		1FE	10,728,600	111.3360	11,133,570	10,000,000	10,306,011		(75,873)			6.750	5.635	JJ	311,250	675,000	03/30/2005	07/15/2013
12479B-AA-0	COMMONWEALTH BANK AUST		F	1	1FE	24,223,069	81.0560	19,773,611	24,395,000	24,226,540		619			6.024	6.120	MS	432,702	1,204,800	04/18/2006	01/01/9999
635192-AA-5	NATIONAL CAPITAL TRST II		F	1	1FE	36,703,565	79.8570	30,145,980	37,750,000	36,725,007		6,437			5.486	5.901	JD	80,538	1,769,235	11/02/2006	01/01/9999
635192-AA-5	NATIONAL CAPITAL TRST II	0	F	1	1FE	5,877,375	79.8570	4,991,056	6,250,000	5,884,930		2,259			5.486	6.380	JD	13,334	342,875	05/22/2006	01/01/9999
055291-AC-2	BBV INTL FIN UNSEC SUB		F		1FE	8,637,500	96.3680	9,636,800	10,000,000	8,870,151		33,349			7.000	8.290	JD	58,333	700,000	04/25/2000	12/01/2025
606859-AA-4	MIZUHO CAP INV 1 LTD		F	1	2FE	15,000,000	79.3460	11,901,930	15,000,000	15,000,000					6.686	6.688	JD	2,786	1,002,900	03/03/2006	01/01/9999
G63255-AA-4	MUFG CAPITAL FIN 1 LTD		F	1	2FE	5,009,500	91.0150	4,550,730	5,000,000	5,006,708		(802)			6.346	6.322	JJ	137,497	475,950	03/09/2006	01/01/9999
78454A-AA-2	SMFG PREFERRED CAPITAL		F	1	2FE	15,000,000	85.9130	12,886,950	15,000,000	15,000,000					6.078	6.078	JJ	395,070	455,850	12/13/2006	01/01/9999
91530B-20-2	UNITED OVERSEAS BANK LTD		F	1	1FE	15,067,400	90.8130	13,621,875	15,000,000	15,048,871		(3,648)			5.796	5.732	MS	255,990	666,540	12/05/2006	01/01/9999
236363-AA-5	DANSKE BANK A/S		F	1	2FE	20,248,800	77.8110	15,562,180	20,000,000	20,157,379		(17,197)			5.914	5.710	JD	49,283	887,100	10/06/2006	01/01/9999
225313-AB-1	CREDIT AGRICOLE SA		F	1	1FE	6,000,000	106.0000	6,360,000	6,000,000	6,000,000					8.375	8.375	JAJO	108,875		10/05/2009	12/13/2049
054536-AB-3	AXA SA		F	1	2FE	10,000,000	77.5000	7,750,000	10,000,000	10,000,000					6.463	6.463	JD	30,520	646,300	12/07/2006	01/01/9999
054536-AC-1	AXA SA		F	1	2FE	15,000,000	80.0000	12,000,000	15,000,000	15,000,000					6.379	6.379	JD	45,185	956,850	12/07/2006	01/01/9999
05565A-AA-1	BNP PARIBAS		F	1	1FE	3,404,905	82.4410	2,885,453	3,500,000	3,406,734		681			5.186	5.598	JD	1,008	181,510	03/02/2007	01/01/9999
05565A-AB-9	BNP PARIBAS		F	1	1FE	15,000,000	92.0000	13,800,000	15,000,000	15,000,000					7.195	7.195	JD	17,988	1,079,250	06/18/2007	01/01/9999
225313-AA-3	CREDIT AGRICOLE (LONDON)		F	1	1FE	48,000,000	81.0000	38,880,000	48,000,000	48,000,000					6.637	6.637	MN	274,329	3,185,760	05/23/2007	01/01/9999
225313-AA-3	CREDIT AGRICOLE (LONDON)	LS	F	1	1FE	2,000,000	81.0000	1,620,000	2,000,000	2,000,000					6.637	6.637	MN	11,430	132,740	05/23/2007	01/01/9999
83367T-AA-7	SOCIETE GENERALE		F	1	1FE	35,000,000	77.8950	27,263,285	35,000,000	35,000,000					5.922	5.922	AO	495,145	296,100	03/29/2007	01/01/9999
83367T-AA-7	SOCIETE GENERALE	0	F	1	1FE	25,000,000	77.8950	19,473,775	25,000,000	25,000,000					5.922	5.922	AO	353,675	1,480,500	03/29/2007	01/01/9999
F43638-AD-1	SOCIETE GENERALE PERP FRN		F	1	2FE	8,450,000	59.3460	5,934,600	10,000,000	8,579,462		21,423			0.551	11.821	MN	4,900	203,368	03/23/1995	01/01/9999
G07672-AB-7	BANK OF IRELAND PERP		F	1	5FE	1,508,487	33.3350	1,666,750	5,000,000	1,575,000		9,967	2,616,513		0.500	12.457	MJSD	139	62,316	03/23/1995	01/01/9999
05568A-AA-8	BOI CAPITAL FUNDING NO 3		F	1	5FE	5,618,838	42.0000	6,300,000	15,000,000	5,625,020		1,206	8,946,462		6.107	6.524	FA	374,054	916,050	09/14/2006	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
749770-AQ-6	RABOBANK NEDERLAND		F	1	1FE	22,000,000	121.9250	26,823,588	22,000,000	22,000,000					11.000	11.000	JD	6,722	1,391,500	06/04/2009	12/29/2049
456837-AC-7	ING GROEP NV		F	1	3FE	25,571,265	73.8690	29,547,640	40,000,000	25,600,000		6,184	3,398,961		5.775	6.167	JD	147,583	1,588,125	07/11/2006	01/01/9999
62914E-AA-2	NIB CAPITAL BANK NV		F	1	3FE	3,501,232	24.0000	3,480,000	14,500,000	3,480,000		(2,841)	7,238,294		5.817	5.763	JD	46,859	698,040	09/16/2005	01/01/9999
0557X2-AB-4	BTMU (CURACAO) HLDG NV		F	1	1FE	24,945,343	96.8580	24,214,550	25,000,000	24,959,937		5,444			0.573	5.530	MJSD	4,380	321,710	12/08/2006	12/19/2016
233048-AC-1	DBS BANK LIMITED		F	1	1FE	30,000,000	87.2500	26,175,000	30,000,000	30,000,000					0.894	6.047	JAJO	58,114	761,896	06/09/2006	07/15/2021
251594-AC-1	DEV BK SINGAPORE 144A		F		1FE	9,924,400	101.6120	10,161,210	10,000,000	9,996,913		10,248			7.875	7.986	AO	166,250	787,500	04/05/2000	04/15/2010
80281R-AC-6	SANTANDER FIN PFD SA UNI		F	1	1FE	9,000,000	110.6240	9,956,169	9,000,000	9,000,000					10.500	10.500	MS	241,500		09/29/2009	12/31/2049
80281T-AB-4	SANTANDER ISSUANCES		F	1	1FE	9,077,156	93.0000	8,835,000	9,500,000	9,145,948		42,691			5.805	7.925	JD	16,851	551,475	06/27/2008	06/20/2016
05530R-AB-4	BBVA INTL PREF UNIPERSON		F	1	1FE	20,000,000	80.5000	16,100,000	20,000,000	20,000,000					5.919	5.919	AO	240,048	592,050	03/22/2007	01/01/9999
65557A-AB-3	NORDIC BALTIC HOLDING		F	1	1FE	39,748,600	79.6070	31,842,840	40,000,000	39,753,155		1,688			5.424	5.521	AO	427,893	2,169,600	02/26/2007	01/01/9999
225448-AA-7	CREDIT SUISSE GUERNSEY		F	1	1FE	26,435,155	87.0000	23,055,000	26,500,000	26,436,011		369			5.860	5.894	MN	198,426	1,552,900	07/25/2007	01/01/9999
06738C-AG-4	BARCLAYS BANK PLC		F	3	2FE	13,000,000	82.0000	10,660,000	13,000,000	13,000,000					6.860	6.861	JD	39,636	891,800	09/18/2002	06/15/2032
4041A2-AH-7	HBOS PLC		F		2FE	6,472,960	92.7910	6,031,389	6,500,000	6,476,194		2,046			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018
404280-AH-2	HSBC HOLDINGS PLC		F		1FE	3,990,520	104.4790	4,179,168	4,000,000	3,990,778		117			6.500	6.522	MS	76,556	260,000	09/05/2007	09/15/2037
047176-72-2	LBG CAPITAL NO.1 PLC 144A		F	1	4FE	40,350,000	57.0000	39,900,000	70,000,000	49,000,844		844			8.000	16.686	JD	248,889		12/11/2009	12/29/2049
63859W-AB-5	NATIONWIDE BLDG SOCIETY		F		2FE	2,034,920	99.4870	1,989,742	2,000,000	2,017,539		(3,828)			5.250	5.007	JJ	48,417	105,000	01/01/2005	01/15/2014
780097-AN-1	ROYAL BK OF SCOTLAND PLC		F		3FE	1,919,320	89.8090	1,796,170	2,000,000	1,954,467		10,273			5.000	5.664	MN	13,611	100,000	04/21/2006	11/12/2013
853250-AB-4	STANDARD CHARTERED BANK		F		1FE	598,686	103.4110	620,466	600,000	598,915		105			6.400	6.430	MS	10,133	38,400	09/21/2007	09/26/2017
06738C-B2-8	BARCLAYS BANK PLC		F	1	2FE	20,045,500	74.5000	14,900,000	20,000,000	20,043,577		(718)			6.278	6.260	JD	55,804	1,255,600	02/27/2007	01/01/9999
06739F-EY-3	BARCLAYS BANK PLC		F	1	2FE	24,148,750	75.0000	18,750,000	25,000,000	24,154,774		3,611			5.926	6.495	JD	65,844	1,481,500	04/10/2008	01/01/9999
06738C-AF-6	BARCLAYS BK PLC		F	1	2FE	11,314,046	89.0000	8,900,000	10,000,000	10,256,847		(251,059)			7.375	7.271	JD	32,778	553,125	06/08/2001	01/01/9999
G60956-AA-0	HSBC BANK PLC		F	1	1FE	3,962,500	63.2500	3,162,500	5,000,000	4,044,111		2,283			0.538	8.178	JD	672	32,724	04/12/1995	01/01/9999
G60956-AF-9	MIDLAND BK I PERP FRN		F	1	1FE	7,912,500	63.2500	6,325,000	10,000,000	8,066,977		4,318			0.688	14.224	JD	191	70,278	03/23/1995	01/01/9999
G60956-AB-8	MIDLAND BK II PERP FRN		F	1	1FE	2,407,500	65.0000	1,950,000	3,000,000	2,452,173		7,411			0.938	7.540	MS	7,266	94,964	04/12/1995	01/01/9999
G63812-AG-9	NATIONAL WESTMINSTER BANK PLC		F	1	3FE	5,184,368	51.1080	5,110,840	10,000,000	5,110,840		15,789	3,511,042		1.188	4.063	JJ	52,118	265,069	03/23/1995	01/01/9999
66567E-AW-5	NORTHERN ROCK PLC		F	1	6FE	629,694	12.6250	883,750	7,000,000	630,000			4,270,175		5.600	5.606	AO		196,000	04/22/2004	01/01/9999
66567F-AA-0	NORTHERN ROCK PLC		F	1	6FE	1,350,000	12.6250	1,893,750	15,000,000	1,350,000			6,450,000		6.594	6.594	JD		494,550	06/18/2007	01/01/9999
G76891-AD-5	ROYAL BANK OF SCOTLAND PLC PERP		F	1	3FE	2,957,208	48.4680	2,908,074	6,000,000	2,908,074		10,177	2,182,218		0.625	2.681	JD	938	106,406	04/28/1995	01/01/9999
780097-AH-4	ROYAL BK SCOTLND		F	1	3FE	11,200,000	68.0000	13,600,000	20,000,000	11,200,000			8,800,000		7.648	7.647	MS	386,649	1,529,600	08/13/2001	01/01/9999
853254-AB-6	STANDARD CHARTERED BANK		F	1	2	1,220,000	85.8560	1,047,443	1,220,000	1,220,000					7.014	7.014	JJ	35,892	85,571	05/22/2007	01/01/9999
853254-AB-6	STANDARD CHARTERED BANK	0	F	1	2	280,000	85.8560	240,397	280,000	280,000					7.014	7.014	JJ	8,238	19,639	05/22/2007	01/01/9999
4299999. Hybrid Securities - Issuer Obligations						1,650,420,178	XXX	1,400,265,410	1,775,400,000	1,653,033,322		(980,385)	54,401,966		XXX	XXX	XXX	14,423,305	78,853,482	XXX	XXX
4899999. Total - Hybrid Securities						1,650,420,178	XXX	1,400,265,410	1,775,400,000	1,653,033,322		(980,385)	54,401,966		XXX	XXX	XXX	14,423,305	78,853,482	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						31,310,164,717	XXX	32,424,111,612	37,005,083,605	32,323,554,721	(10,559,839)	124,510,804	101,229,252	37,336,638	XXX	XXX	XXX	369,988,145	1,085,752,496	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						1,133,496,529	XXX	1,143,663,146	1,099,143,286	1,124,540,822		1,041			XXX	XXX	XXX	4,660,178	32,532,937	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						817,829,718	XXX	563,490,771	817,823,671	765,621,477	(52,923,058)	(804,647)			XXX	XXX	XXX	1,468,385	15,267,299	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						2,973,777,259	XXX	2,203,158,732	3,152,109,315	2,644,265,015	(226,777,188)	(760,108)	118,602,509		XXX	XXX	XXX	12,019,644	100,904,186	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						2,214,724,756	XXX	1,702,605,396	10,014,563,975	2,067,692,304		(14,774,474)	20,684,700		XXX	XXX	XXX	11,333,540	100,759,103	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						4,198,454,487	XXX	3,152,336,023	4,716,027,434	4,021,977,600	(1,295,864)	6,042,333	343,716,446		XXX	XXX	XXX	11,453,181	115,430,341	XXX	XXX
8399999 - Total Bonds						42,648,447,466	XXX	41,189,365,680	56,804,751,286	42,947,651,939	(291,555,949)	114,214,949	584,232,908	37,336,638	XXX	XXX	XXX	410,923,072	1,450,646,362	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			25,000.000	50.00	54.920	1,372,882	39.750	993,750	1,376,748	15,938	63,750							RP3LFE	04/05/2007
053611-30-7	AVERY DENNISON CORP			20,000.000	50.00	50.040	1,000,880	38.700	774,000	1,002,380	13,125	78,750			(985)		(985)		RP3LFE	06/05/2008
12946P-40-3	CALENERGY CAPITAL TRST 2			100,000.000	50.00	50.670	5,066,676	50.500	5,050,000	5,071,250	42,535	48,438			(4,574)		(4,574)		RP2LFE	11/16/2009
15188@-AA-8	CENTERLINE HIGH YIELD FUND III LOAN			12,000,000.000	100.00	0.000		0.000		12,000,000	408,633	1,292,395		(3,350,000)		8,650,000	(12,000,000)		RP6L	02/29/2008
18976#-12-4	ACCUBUILT SERIES B (HANCOCK MEZZ)			201.700	1,000.00	998.310	201,359	1,000.000	201,700	201,700					(341)		(341)		RP5UZ	11/18/2009
19075Q-20-1	COBANK,ACB SER A CUMULATIVE PREF STK			350,000.000	50.00	51.110	17,889,835	36.438	12,753,125	17,610,400		1,367,450							P1LFE	05/15/2002
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			140,000.000	25.00	25.000	3,500,001	17.800	2,492,000	3,500,000	43,744	258,160							RP2LFE	05/16/2007
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL		R	140,000.000	25.00	20.780	2,909,200	20.780	2,909,200	3,500,000		229,250				590,800	(590,800)		P1LFE	05/16/2007
26632V-20-1	DURA AUTOMOTIVE SERIES A REDEEM VOTING M			20,275.000	100.00	0.000		0.000								900,000	(900,000)		P6*A	06/27/2008
34619@-12-6	FOREST RESOURCES SERIES C			985.210	90.32	0.000		0.000		88,984		11,818		(88,984)			(88,984)		RP5A	05/05/2006
44938@-11-1	INTERCONNECT DEVICES INC SERIES A PRF(HA			4,597.580	1.00	75.880	348,864	75.880	348,864	459,758				9,701			9,701		P5A	05/11/2007
49906#-12-4	KNIGHTS APPAREL NON-REDEEMABLE PREFERRED			1,551.000	1.00	0.000		0.000											P6A	03/01/2005
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C			10,000,000.000	100.00	1.070	10,730,228	109.797	10,979,699	11,235,400	73,950	783,000			(104,898)		(104,898)		RP2A	05/27/2004
651195-30-7	NEWELL FINANCIAL TRUST I			241,395.000	50.00	48.010	11,589,034	35.000	8,448,825	11,546,455	84,488	633,662							RP3LFE	12/11/2007
990088-C#-1	CITATION WARRANT B PREF STOCK			2,553.000	1.00	0.000		0.000											RP4UZ	03/13/2007
159171-20-6	CHANNEL REINSURANCE		F	14,855.000	1.00	0.000		0.000											RP5UZ	10/06/2009
151327-20-2	CENTAUR FUNDING			4,500.000	1,000.00	1,066.590	4,799,635	1,016.250	4,573,125	4,879,280	56,750				(2,519)		(2,519)		RP2LFE	09/22/2004
8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							59,408,593	XXX	49,524,288	72,472,355	739,162	4,766,673		(3,429,283)	(113,317)	10,140,800	(13,683,400)		XXX	XXX
8999999 - Total Preferred Stocks							59,408,593	XXX	49,524,288	72,472,355	739,162	4,766,673		(3,429,283)	(113,317)	10,140,800	(13,683,400)		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
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON			10.000		0.000										U	10/15/1993
172895-10-4	CITATION CORP			30,637.000		0.000						(326,284)		(326,284)		U	03/13/2007
990088-A#-3	CITATION WARRANT A			2,597.000		0.000										U	03/13/2007
990088-B#-2	CITATION WARRANT B COMMON STOCK			1,277.000		0.000										U	03/13/2007
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S			5,903.130	111,360	18.865	111,360	(1)				510,816	474,092	36,724		A	09/10/2009
25746U-10-9	DOMINION RES INC VA			30,745.000	1,196,595	38.920	1,196,595	1,029,722		53,804		94,695		94,695		L	10/17/2008
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME			27,706.000	33,358	1.204	33,358	38,317				1,607		1,607		A	11/01/2006
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)			88,243.000	107,127	1.214	107,127	88,243				5,118		5,118		A	11/01/2006
294087-10-1	ENVIRONMENTAL SYS PRODUCT CMN STK			7,403.000		0.000										U	09/29/2000
43128@-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ			4,033.990	331,594	82.200	331,594	403,399				(71,805)		(71,805)		U	12/19/2007
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF			956.000	85,916	89.870	85,916	91,601	304	1,145		(5,685)		(5,685)		L	10/28/2009
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			2,545.000	158,910	62.440	158,910	146,412		708		12,498		12,498		L	11/20/2009
49906#-11-6	KNIGHTS APPAREL WARRANTS			873.000		0.000										U	07/30/2004
49906#-13-2	KNIGHTS APPAREL WARRANTS			318.000		0.000										U	03/01/2005
49906#-10-8	KNIGHTS APPAREL-COMMON STOCK (HANCOCK ME			1,085.700		0.000										U	03/01/2005
67389#-10-6	OAKRIVER TECHNOLOGY, INC			149,459.190	152,448	1.020	152,448	44,838				109,105	104,621	4,484		A	01/03/2006
67389#-11-4	OAKRIVER TECHOLOGY, INC WARR			34,954.080	35,304	1.010	35,304	10,042				21,590	19,091	2,500		A	10/16/2009
70175R-11-0	PARMALAT SPA WARRANTS		R	650.000	805	1.238	805	757				643		643		U	10/07/2005
80822#-14-6	SCHURMAN FINE PAPERS WARRANTS			289,200.000		0.000						(199,548)		(199,548)		U	04/01/2004
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES			26,729.000	2,978,680	111.440	2,978,680	2,494,313	15,775	21,809		484,367		484,367		L	12/17/2009
872540-10-9	TJX COMPANIES INC			50,000.000	1,827,500	36.550	1,827,500	1,211,048		18,000		616,452		616,452		L	05/08/2009
89861*-11-9	TUBULAR TEXTILE MACHINERY INC WARRANTS (			106,763.720		0.000										A	05/28/2004
89861*-10-1	TUBULAR TEXTILE MACHINERY INCE (HANCOCK			352,973.810		0.000										U	05/28/2004
90341W-10-8	US AIRWAYS GROUP INC			270.000	1,307	4.840	1,307					(773)		(773)		L	05/14/2009
	US SHIPPING PARTNERS COMMON STOCK			21,269.850		0.000										U	11/12/2009
92337#-10-7	VERDE REALTY PRIVATE REIT			433,334.000	10,396,116	23.991	10,396,116	13,600,020				845,338	1,874,940	(1,029,602)		A	07/24/2007
961815-30-5	WESTWOOD ONE			20.000	90	4.500	90					90		90		U	04/24/2009
44938@-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC			94,543.980		0.000		9,454				(9,454)		(9,454)		A	05/11/2007
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC		C	3,215.000	35,836	11.147	35,836	28,061				5,286		5,286	4,780	U	10/04/2006
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOTES			7,700,000.000		0.000		(23,766)		239,435		136,580	6,118,210	(5,981,629)		A	06/09/2006
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY			9,000,000.000		0.000		(237,618)				3,109,658	7,984,185	(4,874,527)		A	05/15/2007
67085A-AB-0	OAK HILL ADVISORS PARK AVENUE CLO I, EQU			10,000,000.000	3,000,000	30.000	3,000,000	293,574		369,655		6,154,009	9,545,690	(3,391,681)		A	02/23/2007
70175R-10-2	PARMALAT SPA ORDINARY SHARES		F	4,319,785.000	10,935,579	2.532	10,935,579	9,694,258		513,646		4,412,704		4,412,704		U	10/07/2005
21254X-10-6	CONVERSUS CAP		F	1,032,000.000	11,049,624	10.707	11,049,624	6,321,000				19,795,824	19,479,000	316,824		A	06/29/2007
877409-11-0	TAYLOR WIMPEY WARRANTS		F	837,100.000	153,537	100.000	153,537					153,537		153,537		U	06/01/2009
9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					42,591,686	XXX	42,591,686	35,243,673	16,079	1,218,202		35,856,368	45,599,828	(9,743,461)	4,780	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
01989@-10-1	ALLSTATE ASSURANCE COMPANY			1,000,000.000	9,831,886	9.832	9,831,886	8,049,966				286,792		286,792		K	02/01/2001
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	506,285,640	5,062.856	506,285,640	132,347,181				95,284,835		95,284,835		K	12/30/1999
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY			110,000.000	10,316,897	93.790	10,316,897	22,039,917				292,462		292,462		K	07/01/1999
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY			300,000.000	8,992,083	29.974	8,992,083	16,705,976				182,263		182,263		K	07/01/1999
53301#-10-1	LINCOLN BENEFIT LIFE CO.			25,000.000	305,996,831	12,239.873	305,996,831	178,851,294				27,181,194		27,181,194		K	07/19/1988
86869#-10-5	SURETY LIFE INSURANCE COMPANY			2,500,000.000	12,659,822	5.064	12,659,822	13,917,205				455,314		455,314		K	06/01/1989
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	2,867,787	2,867.788	2,867,787	100,000				367,407		367,407		K	05/14/2001
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES			250.000	210,877	843.508	210,877	134,903								J	04/01/1993
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	13,197,431	13,197.431	13,197,431	11,286,949				872,685		872,685		K	01/01/2003
9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates					870,359,255	XXX	870,359,255	398,433,292				124,922,952		124,922,952		XXX	XXX
261934-10-3	DREYFUS MONEY MARKET			49,863.410	49,863	100.000	49,863	49,863	3	303						L	12/01/2009
9399999. Money Market Mutual Funds					49,863	XXX	49,863	49,863	3	303						XXX	XXX
9799999 - Total Common Stocks					913,000,804	XXX	913,000,804	433,726,928	16,083	1,218,505		160,779,319	45,599,828	115,179,491	4,780	XXX	XXX
9899999 - Total Preferred and Common Stocks					972,409,397	XXX	962,525,092	506,199,284	755,245	5,985,178		157,350,036	55,740,628	101,496,091	4,780	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 17 , the total $ value (included in Column 8) of all such issues $ 11,303,904

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
46513E-GV-8	AID-ISRAEL 12/04/2023		10/29/2009	FTN FINANCIAL		119,463,618	108,152,000	2,412,390
46513E-JX-1	AID-ISRAEL 04/26/2024		10/29/2009	Various		82,891,500	75,000,000	45,833
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUS 11/15/2014		11/12/2009	TRANSFER		12,111,395	12,111,395	259,406
31359M-A4-5	FANNIE MAE 04/15/2015		12/15/2009	J. P. MORGAN SECURITIES, INC.		22,259,660	20,000,000	169,444
31359M-ZC-0	FANNIE MAE 10/15/2015		12/15/2009	J. P. MORGAN SECURITIES, INC.		26,998,275	25,000,000	185,330
31398A-TL-6	FANNIE MAE 08/15/2011		11/12/2009	TRANSFER		10,345,945	10,000,000	87,604
31398A-YM-8	FANNIE MAE 08/10/2012		09/15/2009	GOLDMAN, SACHS & CO.		25,030,975	25,000,000	43,750
31398A-YY-2	FANNIE MAE 09/16/2014		12/15/2009	SALOMON SMITH BARNEY		25,561,875	25,000,000	187,500
31398A-ZV-7	FANNIE MAE 11/20/2014		12/18/2009	Various		120,831,255	120,000,000	198,333
3133XP-2W-3	FED HM LN BK BD 02/27/2013		03/04/2009	J. P. MORGAN SECURITIES, INC.		51,985,500	50,000,000	37,500
31331G-2R-9	FEDERAL FARM CREDIT BANK 12/07/2012	R	10/27/2009	MORGAN STANLEY DEAN WITTER		4,998,550	5,000,000	
3133X7-FK-5	FEDERAL HOME LOAN BANK 06/18/2014		12/18/2009	BANK OF AMERICA		11,246,270	10,000,000	4,375
3133XD-TL-5	FEDERAL HOME LOAN BANK 12/21/2015		12/18/2009	MORGAN STANLEY DEAN WITTER		22,243,800	20,000,000	
3133XT-AW-6	FEDERAL HOME LOAN BANK 04/13/2012		11/12/2009	TRANSFER		20,113,798	20,000,000	36,250
3133XU-UJ-0	FEDERAL HOME LOAN BANK 09/26/2012		09/15/2009	Various		49,779,020	50,000,000	8,125
3133XV-EM-9	FEDERAL HOME LOAN BANK 11/21/2012		10/14/2009	DEUTSCHE BANK SECURITIES		9,978,400	10,000,000	
3133XV-NU-1	FEDERAL HOME LOAN BANK 12/12/2014		12/10/2009	MORGAN STANLEY DEAN WITTER		30,247,900	30,000,000	80,208
3134A4-SA-3	FREDDIE MAC 01/15/2013		03/04/2009	BARCLAYS BANK		54,296,550	50,000,000	312,500
3134A4-UX-0	FREDDIE MAC 01/15/2015		12/11/2009	Various		54,706,125	50,000,000	909,375
3134A4-VC-5	FREDDIE MAC 07/17/2015		12/21/2009	Various		97,419,355	90,000,000	1,629,080
3134A4-VG-6	FREDDIE MAC 11/17/2015		12/15/2009	MORGAN STANLEY DEAN WITTER		27,426,325	25,000,000	95,660
3137EA-CD-9	FREDDIE MAC 07/28/2014		12/15/2009	J. P. MORGAN SECURITIES, INC.		25,617,700	25,000,000	368,750
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942 10/15/2024		10/29/2009	SALOMON SMITH BARNEY		25,959,710	24,893,938	49,788
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256 09/15/2024		10/29/2009	SALOMON SMITH BARNEY		25,351,255	24,774,474	44,044
76116F-AG-2	RFCO STRIP PRINC 01/15/2021		08/31/2009	FTN FINANCIAL		5,432,400	9,000,000	
912810-PZ-5	TSY INFL IX N/B 01/15/2029		07/27/2009	J. P. MORGAN SECURITIES, INC.		101,340,316	100,000,000	108,259
912828-KM-1	TSY INFL IX N/B 04/15/2014		10/26/2009	Various		204,229,046	200,000,000	103,882
912828-LA-6	TSY INFL IX N/B 07/15/2019		10/05/2009	J. P. MORGAN SECURITIES, INC.		203,881,032	200,000,000	473,255
912828-HY-9	US TREASURY N/B 04/30/2013		03/10/2009	Various		424,727,910	400,000,000	4,454,420
912828-LB-4	US TREASURY N/B 07/15/2012		09/29/2009	Various		50,062,670	50,000,000	140,625
912828-LH-1	US TREASURY N/B 08/15/2012		09/29/2009	Various		252,047,630	250,000,000	468,410
912828-LM-0	US TREASURY N/B 09/15/2012		09/23/2009	Various		323,676,970	325,000,000	61,723
912828-LS-7	US TREASURY N/B 10/31/2014		11/10/2009	Various		150,578,630	150,000,000	101,692
0399999. Bonds - U.S. Governments						2,672,841,359	2,588,931,806	13,077,512
967963-EH-8	BELGIUM KINGDOM 09/15/2014	F	12/17/2009	ALLSTATE INSURANCE COMPANY		20,386,000	20,000,000	146,944
D20659-CX-0	BUNDESOBLIGATION 04/12/2013	D	06/10/2009	GREENWICH CAPITAL MARKETS, INC.		29,134,644	28,163,020	172,836
D20659-PN-8	BUNDESOBLIGATION 04/11/2014	D	07/15/2009	Various		43,839,677	44,914,266	244,892
135087-YN-8	CANADA GOVT 06/01/2013	C	06/10/2009	TORONTO DOMINION SECURITIES (USA) INC.		23,465,937	22,535,232	30,253
21987B-AK-4	CODELCO INC 09/21/2035	F	11/17/2009	DEUTSCHE BANK A.G.		1,443,750	1,500,000	13,828
P37110-AD-8	EMPRESA NACIONAL DE PETR 07/08/2019	F	06/30/2009	HSBC SECURITIES, INC.		4,957,200	5,000,000	
451738-AA-6	IIRSA NORTE FINANCE LIMITED (05/30/2024	F	11/12/2009	Various		8,015,326	8,015,326	275,927
471065-AB-8	JAPAN FINANCE CORP 11/05/2012	F	11/12/2009	Various		19,992,025	20,000,000	4,132
500630-BQ-0	KOREA DEVELOPMENT BANK 01/23/2014	F	04/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,383,000	10,000,000	180,000
P9767G-UU-3	MEXICAN FIXED RATE BONDS 12/20/2012	D	06/30/2009	CITIBANK		10,636,488	9,895,338	17,317
55276V-AA-0	MUBADALA DEVELOPMENT CO 05/06/2014	F	05/28/2009	Various		17,935,950	18,000,000	36,896
R63339-FD-3	NORWEGIAN GOVERNMENT 05/15/2013	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		33,958,485	30,077,242	208,026
R63339-FS-0	NORWEGIAN GOVERNMENT 05/15/2015	D	06/24/2009	GREENWICH CAPITAL MARKETS, INC.		20,848,919	19,434,116	119,799
683234-8D-3	ONTARIO (PROVINCE OF) 10/07/2019	A	11/18/2009	Various		54,687,103	55,000,000	261,667
683234-RV-2	ONTARIO (PROVINCE OF) 07/17/2012	A	11/12/2009	TRANSFER		3,014,362	3,000,000	49,115
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	12/31/2008	SCHEDULED PAY UP		130,543	130,543	
P8055K-TM-7	REPUBLIC OF ARGENTINA 12/31/2033	D	12/31/2008	SCHEDULED PAY UP		61,798	61,798	
105756-BM-1	REPUBLIC OF BRAZIL 01/17/2017	F	09/10/2009	BARCLAYS BANK		4,252,000	4,000,000	38,667
X08158-BE-0	REPUBLIC OF BULGARIA 01/15/2015	F	09/22/2009	Various		10,955,000	10,000,000	269,500
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	09/23/2009	JEFFERIES & COMPANY, INC.		5,667,500	5,000,000	62,483
445545-AC-0	REPUBLIC OF HUNGARY 02/03/2015	F	10/22/2009	Various		12,657,500	13,000,000	155,299
50064F-AH-7	REPUBLIC OF KOREA 04/16/2014	F	04/08/2009	MERRILL LYNCH CAPITAL MARKETS		19,902,400	20,000,000	
50064F-AJ-3	REPUBLIC OF KOREA 04/16/2019	F	05/29/2009	CHASE SECURITIES		10,681,100	10,000,000	93,021
715638-AN-2	REPUBLIC OF PERU 02/06/2015	F	10/21/2009	Various		25,237,500	20,000,000	400,486
731011-AN-2	REPUBLIC OF POLAND 01/15/2014	F	09/22/2009	JEFFERIES & COMPANY, INC.		5,342,500	5,000,000	51,042
731011-AR-3	REPUBLIC OF POLAND 07/15/2019	F	11/19/2009	Various		40,745,600	39,000,000	301,219
836205-AM-6	REPUBLIC OF SOUTH AFRICA 05/27/2019	F	08/27/2009	BARCLAYS BANK		2,150,220	2,000,000	37,049
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	06/11/2009	Various		23,901,000	24,000,000	337,000
833656-AH-4	SFEF 09/22/2014	F	09/15/2009	PARIBAS CAPITAL MARKETS		4,973,667	2,000,000	11,979
W9478G-GL-1	SGB 6.750 05/05/14 05/05/2014	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		26,484,354	22,316,570	263,671
74727P-AG-6	STATE OF QATAR 04/09/2019	F	08/17/2009	Various		19,040,000	18,000,000	428,479

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
74727P-AJ-0	STATE OF QATAR 01/20/2015	F	11/17/2009	BARCLAYS BANK		14,980,500	15,000,000	
74727P-AK-7	STATE OF QATAR 01/20/2020	F	11/17/2009	BARCLAYS BANK		9,975,800	10,000,000	
74727P-AL-5	STATE OF QATAR 01/20/2040	F	11/17/2009	BARCLAYS BANK		4,989,250	5,000,000	
W9478G-LF-8	SWEDISH GOVERNMENT 10/08/2012	D	06/04/2009	GREENWICH CAPITAL MARKETS, INC.		21,931,287	19,796,975	728,914
W9478G-PS-6	SWEDISH GOVERNMENT 08/12/2015	D	06/30/2009	GREENWICH CAPITAL MARKETS, INC.		17,723,425	16,324,121	655,005
87973R-AA-8	TEMASEK FINANCIAL I LTD 10/25/2019	F	10/19/2009	MORGAN STANLEY DEAN WITTER		39,910,000	40,000,000	
910860-AW-8	UNITED MEXICAN STATES 03/19/2019	F	09/18/2009	CHASE SECURITIES		10,612,500	10,000,000	9,917
1099999. Bonds - All Other Governments						635,004,310	606,164,546	5,605,359
13063A-5G-5	CALIFORNIA ST G O BABS 09 04/01/2039		05/05/2009	Various		25,775,900	25,000,000	16,778
130911-3B-4	CALIFORNIA STWIDE CMNTY PENSI 06/01/2016		11/10/2009	TRANSFER		3,022,610	3,000,000	77,380
130911-3K-4	CALIFORNIA STWIDE CMNTY PENSI 06/01/2012		11/10/2009	TRANSFER		2,667,822	3,075,000	
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PEN 08/01/2018		11/10/2009	TRANSFER		10,945,785	11,510,000	156,996
785849-TK-6	SACRAMENTO CA FIN CMNTY REINV 12/01/2016		11/12/2009	TRANSFER		1,079,055	1,085,000	28,144
796825-AY-3	SAN BERNARDINO CNTY CA FING P 08/01/2017		11/12/2009	TRANSFER		3,226,529	5,000,000	
802595-CF-3	SANTA ROSA CA COP REDEV AGY O 10/01/2015		11/10/2009	TRANSFER		3,698,652	3,755,000	21,397
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C 08/01/2035		05/19/2009	PIPER JAFFRAY INC.		25,000,000	25,000,000	
196711-LZ-6	COLORADO COP R L CARR JUSTICE 09/15/2039		07/16/2009	BAUM, GEORGE K. & COMPANY		4,953,500	5,000,000	
249174-MQ-3	DENVER CO SCH DIST NO 1 G O B 12/01/2033		12/09/2009	BAUM, GEORGE K. & COMPANY		20,000,000	20,000,000	
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 12/01/2029		12/15/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000	
115065-VV-3	BROWARD CNTY FL SCH COP BABS 07/01/2034		06/05/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,825,540	22,000,000	
341426-G2-4	FLORIDA ST BRD ED BABS 09 F 06/01/2039		12/02/2009	WACHOVIA SECURITIES		24,617,250	25,000,000	
167505-KH-8	CHICAGO IL BRD OF ED G O DED 12/01/2039		09/10/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,000,000	10,000,000	
167560-PL-9	CHICAGO IL MET WTR RECLM DIST 12/01/2038		08/11/2009	MESIROW FINANCIAL, INC.		12,000,000	12,000,000	
213185-BP-5	COOK CNTY IL G O BABS SER 200 11/15/2031		06/18/2009	LOOP CAPITAL MARKETS		35,000,000	35,000,000	
215457-AV-4	COOK CNTY IL HSD 201 J STERLI 12/01/2015		11/10/2009	TRANSFER		4,803,123	6,700,000	
850527-JG-8	SPRINGFIELD IL G O 2004 A TXB 12/01/2013		11/10/2009	TRANSFER		1,765,000	1,765,000	35,547
850527-JH-6	SPRINGFIELD IL G O 2004 A TXB 12/01/2014		11/10/2009	TRANSFER		1,420,000	1,420,000	29,163
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP 02/01/2039		06/23/2009	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000	
318045-MB-4	FINNEY CNTY KS USD NO 457 BAB 09/01/2034		06/02/2009	PIPER JAFFRAY INC.		9,020,000	9,020,000	
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 08/01/2029		06/24/2009	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 11/01/2029		10/28/2009	MORGAN STANLEY DEAN WITTER		13,500,000	13,500,000	
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 10/01/2022		11/10/2009	TRANSFER		3,576,407	3,626,040	24,355
25113P-AX-3	DETROIT MI COP RETIREMENT SYS 06/15/2013		03/18/2009	TRANSFER		7,495,000	7,495,000	87,187
251129-5D-0	DETROIT MI SCH DIST BLDG & SI 05/01/2039		12/17/2009	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
357334-JT-9	FREMONT MI PUB SCH DIST BABS 05/01/2039		06/05/2009	STIFEL NICOLAUS & CO, INC.		10,000,000	10,000,000	
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009 11/01/2019		04/02/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		18,928,560	19,000,000	
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09 05/01/2039		05/19/2009	Various		10,948,750	10,945,000	
605580-4W-6	MISSISSIPPI ST G O 2009 E 10/01/2032		10/15/2009	MORGAN KEEGAN & COMPANY, INC.		17,500,000	17,500,000	
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 11/01/2038		06/10/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		25,000,000	25,000,000	
290090-GA-1	ELMWOOD PARK NJ G O PENSION O 03/15/2018		11/12/2009	TRANSFER		1,099,138	1,135,000	8,716
365856-FU-2	GARFIELD NJ G O PENSION 2003 03/15/2018		11/12/2009	TRANSFER		944,317	975,000	7,410
476575-2N-4	JERSEY CITY NJ G O QUAL FY AD 09/01/2016		11/10/2009	TRANSFER		4,935,818	5,000,000	51,558
645913-AU-8	NEW JERSEY ECON ST PENSION 19 02/15/2016		11/12/2009	TRANSFER		4,043,844	5,766,000	
646136-WV-9	NEW JERSEY TRANSN BABS 09B 12/15/2039		05/28/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,920,200	5,000,000	
199491-L5-8	COLUMBUS OH G O VAR BABS 2009 07/01/2028		11/06/2009	STIFEL NICOLAUS & CO, INC.		32,080,000	32,080,000	
232263-AQ-6	CUYAHOGA CNTY OH ECON DEV GAT 06/01/2012		11/10/2009	TRANSFER		5,184,998	5,190,000	168,480
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 12/01/2034		12/16/2009	KEYBANK NATIONAL ASSOCIATION		15,000,000	15,000,000	
889384-DA-8	TOLEDO OH SPL OBLIG MARINA DI 12/01/2016		11/10/2009	TRANSFER		1,154,934	1,135,000	30,579
217039-CW-4	COOS CNTY OR G O TAXABLE 2003 06/01/2017		11/10/2009	TRANSFER		3,557,451	3,650,000	69,803
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH 06/01/2039		11/04/2009	MORGAN STANLEY DEAN WITTER		11,000,000	11,000,000	
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 02/15/2039		08/05/2009	SEIBERT BRANFORD		25,000,000	25,000,000	
442403-FR-7	HOUSTON TX INDPT SCH DIST BAB 02/15/2034		10/22/2009	RBC DAIN RAUSCHER		28,000,000	28,000,000	76,757
442403-FY-2	HOUSTON TX INDPT SCH DIST BAB 02/15/2028		11/12/2009	RBC DAIN RAUSCHER		20,000,000	20,000,000	54,444
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 12/01/2028		03/20/2009	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	
602266-AA-6	MILWAUKEE CNTY WI G O PENSION 12/01/2013		11/10/2009	TRANSFER		15,000,000	15,000,000	489,592
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						564,690,183	571,327,040	1,434,288
312964-FR-5	FED HOME LOAN MTG CORP GOLD # 01/01/2019		04/02/2009	BANK OF AMERICA		90,343	87,822	165
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD # 06/01/2018		05/20/2009	DEUTSCHE BANK SECURITIES		207,690	200,523	418
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD # 07/01/2018		05/20/2009	DEUTSCHE BANK SECURITIES		14,949	14,433	30
31283H-AV-7	FED HOME LOAN MTG CORP GOLD # 05/01/2028		11/18/2009	TRANSFER		34,078	39,338	130
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD # 10/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		4,266,116	4,147,050	6,912
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD # 03/01/2038		03/10/2009	BARCLAYS BANK		50,936,345	49,995,034	83,325
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD # 08/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		8,497,825	8,260,654	13,768
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD # 03/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		2,668,255	2,593,785	4,323
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD # 11/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		60,949	58,846	123

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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
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD # 06/01/2021		04/02/2009	BANK OF AMERICA		49,417	48,037	90
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD # 07/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		1,808,224	1,745,824	3,637
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD # 08/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		293,887	283,745	591
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD # 09/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		7,105,529	6,860,326	14,292
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD # 11/01/2022		04/02/2009	BANK OF AMERICA		967,772	940,762	1,764
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD # 12/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		80,469	77,692	162
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		25,624	24,740	52
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		433,108	418,162	871
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,683,311	2,590,713	5,397
3128MB-US-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	SALOMON SMITH BARNEY		14,541,360	14,155,405	26,541
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		11/04/2009	BANK OF AMERICA		8,385,100	8,150,004	15,300
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD # 08/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		117,038	112,999	235
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD # 07/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		146,659	141,598	295
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD # 10/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		288,379	278,428	580
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,071,484	1,999,999	4,167
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD # 12/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		13,654,193	13,183,003	27,465
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD # 01/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		29,254	28,245	59
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		56,274	54,332	113
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		22,738,641	21,953,958	45,737
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD # 01/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		11,031,510	10,650,827	22,189
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		9,468,978	9,142,215	19,046
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		3,648,080	3,551,253	6,659
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD # 10/01/2024		11/04/2009	BANK OF AMERICA		10,064,194	9,713,960	19,428
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD # 11/01/2024		10/29/2009	BARCLAYS BANK		1,035,390	999,999	2,000
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD # 08/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		712,198	687,621	1,433
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD # 10/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		201,165	194,223	405
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD # 12/01/2020		05/20/2009	DEUTSCHE BANK SECURITIES		43,488	41,987	87
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD # 02/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		931,305	899,167	1,873
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD # 05/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		446,444	431,038	898
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD # 06/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		62,582	60,423	126
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD # 10/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		68,979	66,598	139
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,415,824	2,332,457	4,859
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,331,793	2,251,325	4,690
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD # 03/01/2023		04/02/2009	BANK OF AMERICA		876,018	851,569	1,597
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD # 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		414,297	400,000	833
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD # 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,651,896	2,560,382	5,334
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD # 10/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		58,179	56,171	117
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		75,520	72,914	152
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		11/04/2009	BANK OF AMERICA		4,351,429	4,200,000	8,400
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		197,810	190,984	398
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		2,216,791	2,140,293	4,459
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		156,743	151,334	315
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD # 08/01/2024		11/04/2009	BANK OF AMERICA		561,407	541,870	1,084
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD # 10/01/2024		11/04/2009	BANK OF AMERICA		7,045,172	6,800,000	13,600
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD # 06/01/2021		05/20/2009	DEUTSCHE BANK SECURITIES		760,529	734,284	1,530
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD # 04/01/2017		05/20/2009	DEUTSCHE BANK SECURITIES		476,973	460,513	959
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		465,775	449,702	937
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		655,312	632,698	1,318
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		94,970	91,692	191
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		185,422	179,023	373
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,683,576	1,625,478	3,386
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD # 03/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		32,972	31,834	66
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD # 03/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		37,818	36,513	76
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,803,413	1,741,179	3,627
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		303,872	293,386	611
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD # 05/01/2023		04/02/2009	BANK OF AMERICA		74,887	72,797	136
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,924,411	3,788,985	7,894
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD # 05/01/2023		04/02/2009	BANK OF AMERICA		77,806	75,635	142
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD # 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		805,979	778,166	1,621
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD # 08/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		23,136	22,337	47
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,943,951	1,876,868	3,910
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD # 02/01/2024		04/02/2009	BANK OF AMERICA		1,113,986	1,082,895	2,030
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		66,283	63,996	133
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD # 03/01/2024		11/04/2009	BANK OF AMERICA		2,388,656	2,305,530	4,611
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD # 02/01/2024		04/02/2009	BANK OF AMERICA		71,699	69,698	131
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD # 03/01/2024		04/02/2009	BANK OF AMERICA		903,315	878,103	1,646

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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
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		499,655	482,413	1,005
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		11,315,830	11,000,009	20,625
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		113,069	109,167	227
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	SALOMON SMITH BARNEY		27,738,935	27,002,691	50,630
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		757,339	731,205	1,523
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		65,221	63,401	119
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		938,368	912,179	1,710
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		2,071,488	2,000,003	4,167
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		310,987	300,255	626
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	SALOMON SMITH BARNEY		22,158,868	21,570,729	40,445
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		1,145,286	1,105,763	2,304
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		943,437	917,106	1,720
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		15,799,489	15,380,141	28,838
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		107,307	103,604	216
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		166,764	162,338	304
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		3,082,105	3,000,300	5,626
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		1,887,972	1,837,862	3,446
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD # 07/01/2024		05/20/2009	SALOMON SMITH BARNEY		2,054,531	2,000,000	3,750
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		10,169,727	9,899,803	18,562
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		1,488,761	1,449,246	2,717
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD # 08/01/2024		11/04/2009	BANK OF AMERICA		518,027	500,000	1,000
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD # 08/01/2024		10/29/2009	BARCLAYS BANK		31,061,727	30,000,009	60,000
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD # 08/01/2024		11/04/2009	BANK OF AMERICA		817,081	788,647	1,577
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD # 11/01/2024		10/29/2009	BARCLAYS BANK		7,083,075	6,840,969	13,682
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD # 10/01/2024		10/29/2009	BARCLAYS BANK		10,388,704	10,033,609	20,067
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD # 11/01/2024		10/29/2009	BARCLAYS BANK		1,553,086	1,500,001	3,000
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD # 11/01/2024		10/29/2009	BARCLAYS BANK		647,571	625,437	1,251
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD # 09/01/2029		11/18/2009	TRANSFER		240,282	249,519	766
31371G-TR-1	FED NATL MTG ASSOC #251760 06/01/2013		11/18/2009	TRANSFER		98,936	96,543	274
31371J-6Q-2	FED NATL MTG ASSOC #253879 07/01/2016		11/18/2009	TRANSFER		10,233	9,878	28
31371N-MT-9	FED NATL MTG ASSOC #256970 10/01/2022		05/20/2009	BANK OF AMERICA		591,745	570,829	1,189
31371N-U9-4	FED NATL MTG ASSOC #257208 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		1,348,988	1,314,933	2,466
31371N-3T-0	FED NATL MTG ASSOC #257410 10/01/2023		04/02/2009	BANK OF AMERICA		584,837	563,571	1,174
31371N-5N-1	FED NATL MTG ASSOC #257453 11/01/2023		04/02/2009	BANK OF AMERICA		279,652	269,483	561
31374T-2M-0	FED NATL MTG ASSOC #323980 04/01/2014		11/18/2009	TRANSFER		33,709	32,802	93
31376K-FE-1	FED NATL MTG ASSOC #357565 04/01/2019		05/20/2009	BANK OF AMERICA		653,054	629,972	1,312
31380H-W5-2	FED NATL MTG ASSOC #440868 11/01/2013		11/18/2009	TRANSFER		17,540	16,963	48
31385J-LM-8	FED NATL MTG ASSOC #545832 08/01/2017		11/18/2009	TRANSFER		11,001	10,584	30
31385W-SX-8	FED NATL MTG ASSOC #555034 09/01/2017		11/19/2009	TRANSFER		861,629	830,357	2,491
31385X-BX-4	FED NATL MTG ASSOC #555454 03/01/2018		11/18/2009	TRANSFER		102,911	99,128	281
31386U-VR-0	FED NATL MTG ASSOC #574024 05/01/2016		11/18/2009	TRANSFER		11,873	11,375	32
31387D-MB-2	FED NATL MTG ASSOC #580954 05/01/2016		11/18/2009	TRANSFER		21,241	20,472	58
31387X-UC-7	FED NATL MTG ASSOC #597379 09/01/2016		11/18/2009	TRANSFER		12,749	12,282	35
31388K-XT-4	FED NATL MTG ASSOC #607390 11/01/2016		11/18/2009	TRANSFER		8,037	7,752	22
31388Y-NY-4	FED NATL MTG ASSOC #618807 09/01/2016		11/18/2009	TRANSFER		3,433	3,226	9
31389H-NE-4	FED NATL MTG ASSOC #625989 01/01/2017		11/18/2009	TRANSFER		11,359	10,934	31
31389J-ZC-1	FED NATL MTG ASSOC #627239 08/01/2017		11/18/2009	TRANSFER		19,295	18,135	51
31389W-3G-8	FED NATL MTG ASSOC #638099 04/01/2017		11/18/2009	TRANSFER		74,295	72,172	204
31390L-2A-3	FED NATL MTG ASSOC #649769 06/01/2017		11/18/2009	TRANSFER		11,471	11,077	31
31390M-ST-2	FED NATL MTG ASSOC #650430 08/01/2017		11/18/2009	TRANSFER		22,918	22,146	63
31390Y-X8-6	FED NATL MTG ASSOC #660503 06/01/2014		11/18/2009	TRANSFER		8,917	8,712	25
31391K-BF-3	FED NATL MTG ASSOC #668838 08/01/2017		11/18/2009	TRANSFER		122,013	118,792	337
31391P-TW-6	FED NATL MTG ASSOC #672965 01/01/2018		11/18/2009	TRANSFER		5,615,058	5,566,886	13,144
31402D-BT-6	FED NATL MTG ASSOC #725550 05/01/2019		11/18/2009	TRANSFER		49,191	48,568	115
31403D-4E-6	FED NATL MTG ASSOC #746121 04/01/2023		05/20/2009	BANK OF AMERICA		2,142,313	2,066,591	4,305
31405Y-MR-9	FED NATL MTG ASSOC #803268 11/01/2019		11/18/2009	TRANSFER		40,182	39,661	94
31406R-TW-5	FED NATL MTG ASSOC #817865 12/01/2021		05/20/2009	BANK OF AMERICA		662,996	639,562	1,332
31406W-VN-1	FED NATL MTG ASSOC #822421 05/01/2035		11/19/2009	TRANSFER		3,415,341	3,382,607	9,302
31406X-E9-9	FED NATL MTG ASSOC #822860 05/01/2035		11/19/2009	TRANSFER		1,412,658	1,395,366	3,837
31407J-XC-1	FED NATL MTG ASSOC #832375 08/01/2020		05/20/2009	BANK OF AMERICA		447,450	431,635	899
31408A-J9-2	FED NATL MTG ASSOC #845488 06/01/2021		05/20/2009	BANK OF AMERICA		266,260	256,849	535
31409G-XH-4	FED NATL MTG ASSOC #871080 11/01/2021		05/20/2009	BANK OF AMERICA		437,270	421,814	879
31409T-RY-6	FED NATL MTG ASSOC #878103 04/01/2036		03/13/2009	UNION BANK OF SWITZERLAND		1,023,316	1,000,110	1,667
31409V-GJ-6	FED NATL MTG ASSOC #879601 03/01/2021		04/02/2009	BANK OF AMERICA		285,377	275,000	573
31410A-EC-6	FED NATL MTG ASSOC #883131 03/01/2021		05/20/2009	BANK OF AMERICA		39,118	37,735	79
31410C-X3-1	FED NATL MTG ASSOC #885498 06/01/2021		05/20/2009	BANK OF AMERICA		430,693	415,470	866

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
31410G-EH-2	FED NATL MTG ASSOC #888536 07/01/2022		05/20/2009	BANK OF AMERICA		457,225	441,064	919
31410G-N8-2	FED NATL MTG ASSOC #888815 11/01/2022		11/04/2009	BARCLAYS BANK		208,234	200,889	402
31410G-5Q-2	FED NATL MTG ASSOC #889255 03/01/2023		05/20/2009	BANK OF AMERICA		1,615,854	1,558,740	3,247
31410K-KL-7	FED NATL MTG ASSOC #889599 03/01/2023		05/20/2009	BANK OF AMERICA		288,586	278,385	580
31410U-EU-2	FED NATL MTG ASSOC #897547 01/01/2022		04/02/2009	BANK OF AMERICA		58,055	55,944	117
31410V-ZG-8	FED NATL MTG ASSOC #899043 02/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		951,687	927,662	1,739
31410V-ZH-6	FED NATL MTG ASSOC #899044 02/01/2022		04/02/2009	BANK OF AMERICA		1,511,953	1,456,975	3,035
31410W-EC-8	FED NATL MTG ASSOC #899331 05/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		2,051,797	2,000,000	3,750
31410W-GJ-1	FED NATL MTG ASSOC #899401 04/01/2022		05/20/2009	BANK OF AMERICA		2,285,313	2,204,537	4,593
31410W-JM-1	FED NATL MTG ASSOC #899468 06/01/2022		04/02/2009	BANK OF AMERICA		764,442	736,646	1,535
31410W-UP-1	FED NATL MTG ASSOC #899790 07/01/2022		05/20/2009	BANK OF AMERICA		2,011,252	1,940,163	4,042
31410X-2T-2	FED NATL MTG ASSOC #900886 01/01/2022		05/20/2009	BANK OF AMERICA		461,282	444,978	927
31410Y-R6-3	FED NATL MTG ASSOC #901509 12/01/2021		04/02/2009	BANK OF AMERICA		48,264	46,509	97
31411B-DA-8	FED NATL MTG ASSOC #902897 12/01/2021		05/20/2009	BANK OF AMERICA		683,403	659,248	1,373
31411D-B4-0	FED NATL MTG ASSOC #904659 11/01/2021		05/20/2009	BANK OF AMERICA		377,186	363,854	758
31411E-ZR-1	FED NATL MTG ASSOC #906252 01/01/2022		05/20/2009	BANK OF AMERICA		388,036	374,320	780
31411E-3M-7	FED NATL MTG ASSOC #906304 01/01/2022		04/02/2009	BANK OF AMERICA		29,950	28,861	60
31411J-H5-8	FED NATL MTG ASSOC #909352 02/01/2022		05/20/2009	BANK OF AMERICA		1,655,689	1,597,168	3,327
31411L-ED-9	FED NATL MTG ASSOC #911032 07/01/2022		05/20/2009	BANK OF AMERICA		387,870	374,161	780
31411L-FG-1	FED NATL MTG ASSOC #911067 11/01/2022		04/02/2009	BANK OF AMERICA		924,053	890,452	1,855
31411L-RL-7	FED NATL MTG ASSOC #911391 03/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,026,166	1,002,896	1,672
31411N-ZU-4	FED NATL MTG ASSOC #912555 02/01/2022		04/02/2009	BANK OF AMERICA		616,734	594,308	1,238
31411R-AD-0	FED NATL MTG ASSOC #912704 03/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,365,757	1,334,785	2,225
31411S-2R-6	FED NATL MTG ASSOC #914384 03/01/2022		05/20/2009	BANK OF AMERICA		1,576,649	1,520,921	3,169
31411U-BJ-9	FED NATL MTG ASSOC #914541 04/01/2022		05/20/2009	BANK OF AMERICA		376,081	362,789	756
31411U-UC-3	FED NATL MTG ASSOC #915079 04/01/2022		05/20/2009	BANK OF AMERICA		1,928,346	1,860,188	3,875
31411U-ZW-4	FED NATL MTG ASSOC #915257 05/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,364,826	1,333,876	2,223
31411V-P2-9	FED NATL MTG ASSOC #915841 03/01/2022		05/20/2009	BANK OF AMERICA		367,512	354,522	739
31411W-YF-8	FED NATL MTG ASSOC #917010 04/01/2022		05/20/2009	BANK OF AMERICA		2,320,961	2,238,925	4,664
31411X-3K-9	FED NATL MTG ASSOC #918002 05/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,727,915	1,688,731	2,815
31411Y-AD-5	FED NATL MTG ASSOC #918104 05/01/2022		05/20/2009	BANK OF AMERICA		2,970,437	2,864,390	5,967
31411Y-NN-9	FED NATL MTG ASSOC #918497 05/01/2022		05/20/2009	BANK OF AMERICA		1,607,016	1,550,215	3,230
31411Y-SB-0	FED NATL MTG ASSOC #918614 06/01/2022		04/02/2009	BANK OF AMERICA		382,821	368,901	769
31411Y-3F-8	FED NATL MTG ASSOC #918898 04/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		20,616	20,096	38
31411Y-3G-6	FED NATL MTG ASSOC #918899 04/01/2022		04/02/2009	BANK OF AMERICA		1,132,861	1,091,667	2,274
31411Y-3H-4	FED NATL MTG ASSOC #918900 04/01/2022		05/20/2009	BANK OF AMERICA		1,917,088	1,849,328	3,853
31412A-UV-4	FED NATL MTG ASSOC #919596 07/01/2022		05/20/2009	BANK OF AMERICA		653,622	630,519	1,314
31412A-VY-7	FED NATL MTG ASSOC #919631 08/01/2022		05/20/2009	BANK OF AMERICA		361,595	348,814	727
31412A-V5-0	FED NATL MTG ASSOC #919636 09/01/2022		05/20/2009	BANK OF AMERICA		421,368	406,474	847
31412B-KG-6	FED NATL MTG ASSOC #920195 12/01/2021		05/20/2009	BANK OF AMERICA		366,568	353,612	737
31412G-LC-3	FED NATL MTG ASSOC #924723 05/01/2022		05/20/2009	BANK OF AMERICA		791,756	763,771	1,591
31412L-SY-7	FED NATL MTG ASSOC #928535 07/01/2022		05/20/2009	BANK OF AMERICA		2,099,378	2,025,174	4,219
31412M-XL-7	FED NATL MTG ASSOC #929583 06/01/2023		05/20/2009	BANK OF AMERICA		473,909	457,159	952
31412N-CL-8	FED NATL MTG ASSOC #929875 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		7,154,646	6,958,398	13,047
31412N-FQ-4	FED NATL MTG ASSOC #929975 09/01/2023		05/20/2009	BANK OF AMERICA		421,574	406,673	847
31412N-G4-2	FED NATL MTG ASSOC #930019 10/01/2023		05/20/2009	BANK OF AMERICA		514,526	496,339	1,034
31412N-LF-1	FED NATL MTG ASSOC #930126 11/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		810,361	789,903	1,481
31412N-LG-9	FED NATL MTG ASSOC #930127 11/01/2023		05/20/2009	BANK OF AMERICA		1,371,284	1,322,816	2,756
31412N-RS-7	FED NATL MTG ASSOC #930297 12/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,152,427	1,120,816	2,102
31412N-W7-7	FED NATL MTG ASSOC #930470 01/01/2024		04/02/2009	BANK OF AMERICA		1,660,375	1,600,000	3,333
31412P-E4-9	FED NATL MTG ASSOC #930855 04/01/2024		10/29/2009	BANK OF AMERICA		37,741	37,174	66
31412P-KR-1	FED NATL MTG ASSOC #931004 04/01/2024		10/29/2009	BANK OF AMERICA		202,330	199,294	354
31412Q-BY-4	FED NATL MTG ASSOC #931655 07/01/2024		10/29/2009	BANK OF AMERICA		1,091,215	1,074,841	1,911
31412Q-DY-2	FED NATL MTG ASSOC #931719 08/01/2024		10/29/2009	BANK OF AMERICA		113,153	111,455	198
31412Q-EL-9	FED NATL MTG ASSOC #931739 08/01/2024		10/29/2009	BANK OF AMERICA		90,180	88,826	158
31412S-RH-0	FED NATL MTG ASSOC #933488 03/01/2023		04/02/2009	BANK OF AMERICA		619,096	596,584	1,243
31412S-Y3-3	FED NATL MTG ASSOC #933730 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		8,002,519	7,821,046	13,035
31412S-6X-8	FED NATL MTG ASSOC #933886 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		5,828,532	5,668,658	10,629
31412T-AQ-6	FED NATL MTG ASSOC #933915 06/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		685,336	668,035	1,253
31412T-PN-7	FED NATL MTG ASSOC #934329 07/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,024,184	1,000,959	1,668
31412T-UG-6	FED NATL MTG ASSOC #934483 10/01/2023		05/20/2009	BANK OF AMERICA		677,436	653,491	1,361
31412T-UZ-4	FED NATL MTG ASSOC #934500 10/01/2023		05/20/2009	BANK OF AMERICA		480,102	463,132	965
31412U-L8-1	FED NATL MTG ASSOC #935151 04/01/2024		10/29/2009	BANK OF AMERICA		938,760	924,674	1,644
31412U-N2-2	FED NATL MTG ASSOC #935209 04/01/2024		05/20/2009	BANK OF AMERICA		395,826	381,836	795
31412V-B6-4	FED NATL MTG ASSOC #935761 11/01/2024		10/29/2009	BANK OF AMERICA		2,008,135	1,978,001	3,516
31412W-PY-6	FED NATL MTG ASSOC #937039 04/01/2022		05/20/2009	BANK OF AMERICA		393,332	379,429	790

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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
31412X-H8-0	FED NATL MTG ASSOC #937755 06/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,027,959	1,004,648	1,674
31412X-JU-9	FED NATL MTG ASSOC #937775 06/01/2022		05/20/2009	BANK OF AMERICA		2,302,258	2,220,883	4,627
31412X-MT-8	FED NATL MTG ASSOC #937870 07/01/2022		05/20/2009	BANK OF AMERICA		446,246	430,474	897
31412X-XV-1	FED NATL MTG ASSOC #938192 07/01/2022		05/20/2009	BANK OF AMERICA		493,647	476,199	992
31412X-ZF-4	FED NATL MTG ASSOC #938242 07/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		969,903	945,418	1,773
31412X-2U-7	FED NATL MTG ASSOC #938287 07/01/2022		05/20/2009	BANK OF AMERICA		2,182,615	2,105,469	4,386
31412Y-GK-2	FED NATL MTG ASSOC #938602 05/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		61,020	59,479	112
31413B-H9-5	FED NATL MTG ASSOC #940456 06/01/2022		05/20/2009	BANK OF AMERICA		1,491,643	1,438,920	2,998
31413B-YL-9	FED NATL MTG ASSOC #940915 07/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		28,502	27,783	52
31413C-SV-2	FED NATL MTG ASSOC #941632 06/01/2022		04/02/2009	BANK OF AMERICA		311,320	299,999	625
31413D-HK-6	FED NATL MTG ASSOC #942234 07/01/2022		04/02/2009	BANK OF AMERICA		391,050	376,830	785
31413F-P8-9	FED NATL MTG ASSOC #944247 06/01/2022		05/20/2009	BANK OF AMERICA		773,362	746,027	1,554
31413K-GS-4	FED NATL MTG ASSOC #947609 10/01/2022		04/02/2009	BANK OF AMERICA		934,802	900,811	1,877
31413M-HW-0	FED NATL MTG ASSOC #949445 06/01/2023		04/02/2009	BANK OF AMERICA		943,624	909,312	1,894
31413S-S5-4	FED NATL MTG ASSOC #954240 01/01/2023		05/20/2009	BANK OF AMERICA		494,336	476,863	993
31413T-U4-2	FED NATL MTG ASSOC #955203 12/01/2022		04/02/2009	BANK OF AMERICA		791,624	762,839	1,589
31413T-3R-1	FED NATL MTG ASSOC #955408 12/01/2022		05/20/2009	BANK OF AMERICA		658,737	635,453	1,324
31413U-P4-5	FED NATL MTG ASSOC #955943 10/01/2022		05/20/2009	BANK OF AMERICA		481,383	464,368	967
31413U-VQ-9	FED NATL MTG ASSOC #956123 10/01/2022		05/20/2009	BANK OF AMERICA		445,869	430,109	896
31414B-WY-2	FED NATL MTG ASSOC #961563 02/01/2023		04/02/2009	BANK OF AMERICA		415,093	399,999	833
31414B-ZF-0	FED NATL MTG ASSOC #961642 02/01/2023		05/20/2009	BANK OF AMERICA		433,676	418,348	872
31414B-6U-9	FED NATL MTG ASSOC #961783 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		6,698,439	6,514,705	12,215
31414C-AV-0	FED NATL MTG ASSOC #961820 03/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		340,291	332,575	554
31414C-TX-6	FED NATL MTG ASSOC #962366 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		57,487	56,036	105
31414E-DA-9	FED NATL MTG ASSOC #963697 06/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		24,547	23,927	45
31414E-6F-6	FED NATL MTG ASSOC #964470 08/01/2023		05/20/2009	BANK OF AMERICA		711,753	686,595	1,430
31414F-GL-9	FED NATL MTG ASSOC #964703 08/01/2023		05/20/2009	BANK OF AMERICA		456,485	440,351	917
31414F-4K-4	FED NATL MTG ASSOC #965326 09/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		83,961	82,057	137
31414F-5Q-0	FED NATL MTG ASSOC #965355 10/01/2023		04/02/2009	BANK OF AMERICA		63,385	61,080	127
31414F-6Y-2	FED NATL MTG ASSOC #965387 10/01/2023		05/20/2009	BANK OF AMERICA		1,695,503	1,635,574	3,407
31414G-CB-3	FED NATL MTG ASSOC #965466 09/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		27,493	26,799	50
31414G-DY-2	FED NATL MTG ASSOC #965519 01/01/2023		05/20/2009	BANK OF AMERICA		758,966	731,793	1,525
31414G-ES-4	FED NATL MTG ASSOC #965545 01/01/2023		05/20/2009	BANK OF AMERICA		1,589,123	1,532,955	3,194
31414G-VM-8	FED NATL MTG ASSOC #966020 02/01/2023		05/20/2009	BANK OF AMERICA		654,979	631,829	1,316
31414H-M4-6	FED NATL MTG ASSOC #966679 02/01/2023		04/02/2009	BANK OF AMERICA		55,625	53,603	112
31414H-NE-3	FED NATL MTG ASSOC #966689 06/01/2023		05/20/2009	BANK OF AMERICA		759,348	732,508	1,526
31414H-PK-7	FED NATL MTG ASSOC #966726 12/01/2022		04/02/2009	BANK OF AMERICA		776,856	748,608	1,560
31414H-QF-7	FED NATL MTG ASSOC #966754 01/01/2023		05/20/2009	BANK OF AMERICA		1,499,882	1,446,868	3,014
31414J-H3-0	FED NATL MTG ASSOC #967450 12/01/2022		05/20/2009	BANK OF AMERICA		674,272	650,440	1,355
31414J-NW-9	FED NATL MTG ASSOC #967605 12/01/2022		05/20/2009	BANK OF AMERICA		656,626	633,417	1,320
31414J-SN-4	FED NATL MTG ASSOC #967725 01/01/2023		05/20/2009	BANK OF AMERICA		2,128,246	2,053,022	4,277
31414J-UC-5	FED NATL MTG ASSOC #967779 06/01/2023		05/20/2009	BANK OF AMERICA		371,736	358,597	747
31414J-3Y-7	FED NATL MTG ASSOC #968015 01/01/2023		05/20/2009	BANK OF AMERICA		1,844,203	1,779,019	3,706
31414K-GB-0	FED NATL MTG ASSOC #968294 02/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		378,577	369,992	617
31414L-P4-4	FED NATL MTG ASSOC #969443 01/01/2023		05/20/2009	BANK OF AMERICA		2,124,653	2,049,028	4,269
31414L-RA-8	FED NATL MTG ASSOC #969481 01/01/2023		05/20/2009	BANK OF AMERICA		669,306	645,649	1,345
31414L-3Y-2	FED NATL MTG ASSOC #969815 02/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		1,728,708	1,685,068	3,160
31414M-D5-2	FED NATL MTG ASSOC #970024 06/01/2023		04/02/2009	BANK OF AMERICA		338,787	326,468	680
31414N-GE-8	FED NATL MTG ASSOC #970997 01/01/2024		04/02/2009	BANK OF AMERICA		70,312	67,755	141
31414N-UT-9	FED NATL MTG ASSOC #971394 05/01/2023		04/02/2009	BANK OF AMERICA		104,756	100,947	210
31414N-VF-8	FED NATL MTG ASSOC #971414 05/01/2023		04/02/2009	BANK OF AMERICA		340,104	327,737	683
31414P-7G-8	FED NATL MTG ASSOC #972595 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		511,307	499,712	833
31414Q-LX-3	FED NATL MTG ASSOC #972942 02/01/2023		05/20/2009	BANK OF AMERICA		763,992	736,989	1,535
31414Q-RL-3	FED NATL MTG ASSOC #973091 03/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,535,342	1,500,525	2,501
31414Q-UR-6	FED NATL MTG ASSOC #973192 03/01/2023		05/20/2009	BANK OF AMERICA		676,936	653,009	1,360
31414Q-X2-8	FED NATL MTG ASSOC #973297 03/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		4,103,594	4,000,001	7,500
31414R-RN-7	FED NATL MTG ASSOC #973993 02/01/2023		05/20/2009	BANK OF AMERICA		2,192,292	2,114,804	4,406
31414S-JX-2	FED NATL MTG ASSOC #974678 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,913,613	3,806,265	7,137
31414S-LZ-4	FED NATL MTG ASSOC #974744 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,509,580	1,475,347	2,459
31414S-VL-4	FED NATL MTG ASSOC #975019 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,509,799	1,468,386	2,753
31414S-YM-9	FED NATL MTG ASSOC #975116 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,022,965	999,768	1,666
31414S-3Q-4	FED NATL MTG ASSOC #975207 03/01/2023		04/02/2009	BANK OF AMERICA		938,174	904,060	1,883
31414S-6Z-1	FED NATL MTG ASSOC #975288 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		81,249	79,198	149
31414T-7H-8	FED NATL MTG ASSOC #976196 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,152,985	3,066,500	5,750
31414U-G6-9	FED NATL MTG ASSOC #976421 03/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		37,326	36,384	68
31414U-LD-8	FED NATL MTG ASSOC #976524 05/01/2023		05/20/2009	BANK OF AMERICA		1,572,601	1,517,017	3,160

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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
31414U-NY-0	FED NATL MTG ASSOC #976607 04/01/2023		05/20/2009	BANK OF AMERICA		1,577,255	1,521,506	3,170
31414U-R7-5	FED NATL MTG ASSOC #976710 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,864,689	1,813,541	3,400
31414U-UN-6	FED NATL MTG ASSOC #976789 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		36,886	35,954	67
31414X-S8-6	FED NATL MTG ASSOC #979443 08/01/2023		05/20/2009	BANK OF AMERICA		1,654,881	1,596,388	3,326
31415A-MG-3	FED NATL MTG ASSOC #981059 04/01/2023		04/02/2009	BANK OF AMERICA		40,172	38,711	81
31415A-T5-0	FED NATL MTG ASSOC #981272 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		22,908,560	22,280,190	41,775
31415A-W2-3	FED NATL MTG ASSOC #981365 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		190,991	186,170	349
31415B-AP-4	FED NATL MTG ASSOC #981614 06/01/2023		04/02/2009	BANK OF AMERICA		66,102	63,699	133
31415B-B3-2	FED NATL MTG ASSOC #981658 06/01/2023		05/20/2009	BANK OF AMERICA		462,038	445,707	929
31415B-DU-0	FED NATL MTG ASSOC #981715 07/01/2023		04/02/2009	BANK OF AMERICA		246,110	237,161	494
31415B-FP-9	FED NATL MTG ASSOC #981774 05/01/2023		05/20/2009	BANK OF AMERICA		492,405	475,000	990
31415B-FW-4	FED NATL MTG ASSOC #981781 04/01/2023		05/20/2009	BANK OF AMERICA		1,836,660	1,771,742	3,691
31415B-T3-3	FED NATL MTG ASSOC #982170 06/01/2023		04/02/2009	BANK OF AMERICA		295,754	285,000	594
31415B-XU-8	FED NATL MTG ASSOC #982291 06/01/2024		10/29/2009	BANK OF AMERICA		1,022,204	1,006,865	1,790
31415B-4R-7	FED NATL MTG ASSOC #982432 05/01/2023		05/20/2009	BANK OF AMERICA		29,710	28,660	60
31415C-KK-2	FED NATL MTG ASSOC #982798 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		4,416,587	4,295,442	8,054
31415C-LL-9	FED NATL MTG ASSOC #982831 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,536,946	1,502,092	2,503
31415C-NH-6	FED NATL MTG ASSOC #982892 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		18,507,641	17,999,986	33,750
31415L-DH-7	FED NATL MTG ASSOC #983104 05/01/2023		04/02/2009	BANK OF AMERICA		51,296	49,430	103
31415L-EC-7	FED NATL MTG ASSOC #983131 05/01/2023		05/20/2009	BANK OF AMERICA		686,437	662,175	1,380
31415L-QX-8	FED NATL MTG ASSOC #983470 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		560,674	547,960	913
31415L-TF-4	FED NATL MTG ASSOC #983550 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		25,259	24,622	46
31415L-XC-6	FED NATL MTG ASSOC #983675 11/01/2023		05/20/2009	BANK OF AMERICA		459,755	443,505	924
31415M-FR-1	FED NATL MTG ASSOC #984076 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		9,837,213	9,567,383	17,939
31415P-AD-0	FED NATL MTG ASSOC #984804 06/01/2023		05/20/2009	BANK OF AMERICA		1,041,149	1,004,349	2,092
31415Q-CT-1	FED NATL MTG ASSOC #985782 08/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,535,357	1,500,540	2,501
31415Q-M3-7	FED NATL MTG ASSOC #986078 09/01/2023		05/20/2009	BANK OF AMERICA		441,810	426,194	888
31415Q-NT-9	FED NATL MTG ASSOC #986102 09/01/2023		05/20/2009	BANK OF AMERICA		1,609,146	1,552,270	3,234
31415Q-N7-7	FED NATL MTG ASSOC #986114 10/01/2023		05/20/2009	BANK OF AMERICA		1,924,878	1,856,842	3,868
31415Q-XS-0	FED NATL MTG ASSOC #986389 07/01/2023		05/20/2009	BANK OF AMERICA		380,349	366,906	764
31415R-NN-0	FED NATL MTG ASSOC #986997 07/01/2023		05/20/2009	BANK OF AMERICA		1,863,034	1,797,184	3,744
31415R-QZ-0	FED NATL MTG ASSOC #987072 08/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		319,946	311,869	585
31415R-VF-8	FED NATL MTG ASSOC #987214 07/01/2023		05/20/2009	BANK OF AMERICA		513,813	495,652	1,033
31415R-6V-1	FED NATL MTG ASSOC #987484 08/01/2023		05/20/2009	BANK OF AMERICA		2,022,840	1,951,341	4,065
31415S-HS-4	FED NATL MTG ASSOC #987741 08/01/2023		05/20/2009	BANK OF AMERICA		1,987,944	1,917,650	3,995
31415S-P5-5	FED NATL MTG ASSOC #987944 12/01/2023		05/20/2009	BANK OF AMERICA		1,731,697	1,670,490	3,480
31415S-6Z-0	FED NATL MTG ASSOC #988388 09/01/2023		04/02/2009	BANK OF AMERICA		671,669	647,245	1,348
31415T-NQ-9	FED NATL MTG ASSOC #988799 08/01/2023		05/20/2009	BANK OF AMERICA		2,068,221	1,995,119	4,156
31415T-QL-7	FED NATL MTG ASSOC #988859 07/01/2024		10/29/2009	BANK OF AMERICA		466,534	459,534	817
31415T-SN-1	FED NATL MTG ASSOC #988925 08/01/2023		04/02/2009	BANK OF AMERICA		1,494,336	1,439,999	3,000
31415V-BG-9	FED NATL MTG ASSOC #990239 11/01/2023		05/20/2009	BANK OF AMERICA		1,592,307	1,535,958	3,200
31415V-ZW-8	FED NATL MTG ASSOC #990957 09/01/2023		04/02/2009	BANK OF AMERICA		2,043,709	1,969,395	4,103
31415V-Z2-4	FED NATL MTG ASSOC #990961 09/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		907,392	884,485	1,658
31415V-6B-6	FED NATL MTG ASSOC #991066 11/01/2023		04/02/2009	BANK OF AMERICA		969,501	934,247	1,946
31415W-FY-4	FED NATL MTG ASSOC #991283 09/01/2023		04/02/2009	BANK OF AMERICA		2,311,334	2,227,288	4,640
31415W-LM-3	FED NATL MTG ASSOC #991432 12/01/2023		04/02/2009	BANK OF AMERICA		178,142	171,665	358
31415W-4P-5	FED NATL MTG ASSOC #991930 12/01/2023		05/20/2009	BANK OF AMERICA		488,770	471,495	982
31415X-Z3-8	FED NATL MTG ASSOC #992762 02/01/2024		10/29/2009	BANK OF AMERICA		212,307	209,121	372
31415X-3S-8	FED NATL MTG ASSOC #992809 11/01/2023		04/02/2009	BANK OF AMERICA		207,547	200,000	417
31415Y-BZ-1	FED NATL MTG ASSOC #992956 12/01/2023		05/20/2009	BANK OF AMERICA		2,284,915	2,204,153	4,592
31415Y-LM-9	FED NATL MTG ASSOC #993232 07/01/2024		10/29/2009	BANK OF AMERICA		789,996	778,141	1,383
31415Y-5S-4	FED NATL MTG ASSOC #993757 11/01/2023		05/20/2009	BANK OF AMERICA		1,650,482	1,592,144	3,317
31416A-GT-1	FED NATL MTG ASSOC #994010 09/01/2024		10/29/2009	BANK OF AMERICA		863,922	850,958	1,513
31416A-GY-0	FED NATL MTG ASSOC #994015 09/01/2024		10/29/2009	BANK OF AMERICA		966,120	951,623	1,692
31416B-BM-9	FED NATL MTG ASSOC #994744 04/01/2024		10/29/2009	BANK OF AMERICA		578,684	570,000	1,013
31416B-FM-5	FED NATL MTG ASSOC #994872 11/01/2023		05/20/2009	BANK OF AMERICA		431,317	416,072	867
31416B-HE-1	FED NATL MTG ASSOC #994929 12/01/2023		05/20/2009	BANK OF AMERICA		44,411	42,842	89
31416B-HJ-0	FED NATL MTG ASSOC #994933 09/01/2023		05/20/2009	BANK OF AMERICA		731,263	705,416	1,470
31416B-Z8-4	FED NATL MTG ASSOC #995467 09/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		5,347,243	5,200,570	9,751
31416B-2F-4	FED NATL MTG ASSOC #995474 02/01/2024		05/20/2009	BANK OF AMERICA		445,372	429,630	895
31416H-E5-0	FED NATL MTG ASSOC #AA0155 01/01/2024		05/20/2009	BANK OF AMERICA		1,838,714	1,773,724	3,695
31416H-PX-7	FED NATL MTG ASSOC #AA0437 12/01/2023		05/20/2009	BANK OF AMERICA		2,121,657	2,046,666	4,264
31416H-ZB-4	FED NATL MTG ASSOC #AA0737 03/01/2024		10/29/2009	BANK OF AMERICA		987,821	972,998	1,730
31416H-ZK-4	FED NATL MTG ASSOC #AA0745 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		1,471,478	1,431,116	2,683
31416H-2W-4	FED NATL MTG ASSOC #AA0788 05/01/2024		10/29/2009	BANK OF AMERICA		142,130	139,997	249
31416J-BE-0	FED NATL MTG ASSOC #AA0936 12/01/2023		05/20/2009	BANK OF AMERICA		470,719	454,081	946

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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
31416K-ZP-6	FED NATL MTG ASSOC #AA2549 04/01/2024		10/29/2009	BANK OF AMERICA		942,907	928,758	1,651
31416L-FM-3	FED NATL MTG ASSOC #AA2871 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		4,146,825	4,033,080	7,562
31416L-HN-9	FED NATL MTG ASSOC #AA2936 04/01/2024		03/10/2009	BANK OF AMERICA		25,481,445	25,000,000	46,875
31416L-3Q-7	FED NATL MTG ASSOC #AA3506 03/01/2024		10/29/2009	BANK OF AMERICA		897,745	884,273	1,572
31416M-U2-8	FED NATL MTG ASSOC #AA4200 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		4,909,660	4,774,991	8,953
31416M-WC-4	FED NATL MTG ASSOC #AA4242 04/01/2024		10/29/2009	BANK OF AMERICA		988,559	973,725	1,731
31416M-WL-4	FED NATL MTG ASSOC #AA4250 04/01/2024		03/10/2009	BANK OF AMERICA		10,192,578	10,000,000	18,750
31416N-BX-9	FED NATL MTG ASSOC #AA4553 08/01/2024		11/04/2009	BARCLAYS BANK		1,011,214	975,546	1,951
31416N-CR-1	FED NATL MTG ASSOC #AA4579 04/01/2024		10/29/2009	BANK OF AMERICA		204,909	201,834	359
31416N-V2-5	FED NATL MTG ASSOC #AA5132 04/01/2024		10/29/2009	BANK OF AMERICA		943,468	929,310	1,652
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250 03/01/2024		10/29/2009	BANK OF AMERICA		871,946	858,862	1,527
31416P-GQ-4	FED NATL MTG ASSOC #AA5606 10/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		919,323	896,115	1,680
31416P-MP-9	FED NATL MTG ASSOC #AA5765 04/01/2024		10/29/2009	BANK OF AMERICA		1,015,236	1,000,001	1,778
31416P-UQ-8	FED NATL MTG ASSOC #AA5990 05/01/2024		11/04/2009	BARCLAYS BANK		15,575,441	15,026,051	30,052
31416P-Y5-0	FED NATL MTG ASSOC #AA6131 04/01/2024		10/29/2009	BANK OF AMERICA		89,581	88,237	157
31416Q-MF-9	FED NATL MTG ASSOC #AA6657 06/01/2024		10/29/2009	BANK OF AMERICA		800,063	788,058	1,401
31416Q-QB-4	FED NATL MTG ASSOC #AA6749 06/01/2024		10/29/2009	BANK OF AMERICA		549,334	541,091	962
31416Q-SH-9	FED NATL MTG ASSOC #AA6819 10/01/2024		10/29/2009	BANK OF AMERICA		507,617	500,000	889
31416Q-7M-1	FED NATL MTG ASSOC #AA7199 05/01/2024		10/29/2009	BANK OF AMERICA		421,338	415,015	738
31416R-VA-8	FED NATL MTG ASSOC #AA7808 08/01/2024		10/29/2009	BANK OF AMERICA		25,916	25,527	45
31416R-XR-9	FED NATL MTG ASSOC #AA7887 06/01/2024		10/29/2009	BANK OF AMERICA		456,299	449,452	799
31416R-3D-3	FED NATL MTG ASSOC #AA7995 06/01/2024		10/29/2009	BANK OF AMERICA		71,876	70,797	126
31416S-XS-5	FED NATL MTG ASSOC #AA8788 07/01/2024		10/29/2009	BANK OF AMERICA		789,992	778,137	1,383
31416S-Z8-7	FED NATL MTG ASSOC #AA8866 04/01/2024		10/29/2009	BANK OF AMERICA		966,664	952,159	1,693
31416T-JX-8	FED NATL MTG ASSOC #AA9277 09/01/2024		10/29/2009	BANK OF AMERICA		952,836	938,538	1,669
31417J-DX-5	FED NATL MTG ASSOC #AC0117 09/01/2024		10/29/2009	BANK OF AMERICA		1,015,234	999,999	1,778
31417J-D9-8	FED NATL MTG ASSOC #AC0127 11/01/2024		10/29/2009	BANK OF AMERICA		58,990	58,105	103
31417J-E6-3	FED NATL MTG ASSOC #AC0156 07/01/2024		10/29/2009	BANK OF AMERICA		60,382	59,476	106
31417J-RJ-1	FED NATL MTG ASSOC #AC0488 09/01/2024		11/04/2009	BARCLAYS BANK		8,292,508	8,000,008	16,000
31417J-SJ-0	FED NATL MTG ASSOC #AC0520 07/01/2024		10/29/2009	BANK OF AMERICA		48,568	47,839	85
31417K-QY-6	FED NATL MTG ASSOC #AC1370 08/01/2024		10/29/2009	BANK OF AMERICA		463,290	456,338	811
31417K-Q4-2	FED NATL MTG ASSOC #AC1374 08/01/2024		10/29/2009	BANK OF AMERICA		225,240	221,860	394
31417K-VS-3	FED NATL MTG ASSOC #AC1524 09/01/2024		10/29/2009	BANK OF AMERICA		50,761	50,000	89
31417K-VU-8	FED NATL MTG ASSOC #AC1526 09/01/2024		10/29/2009	BANK OF AMERICA		62,399	61,463	109
31417K-3T-2	FED NATL MTG ASSOC #AC1709 11/01/2024		10/29/2009	BANK OF AMERICA		399,837	393,837	700
31417K-4D-6	FED NATL MTG ASSOC #AC1719 08/01/2024		10/29/2009	BANK OF AMERICA		1,119,981	1,103,175	1,961
31417L-KZ-7	FED NATL MTG ASSOC #AC2111 08/01/2024		10/29/2009	BANK OF AMERICA		492,267	484,880	862
31417L-QT-5	FED NATL MTG ASSOC #AC2265 11/01/2024		10/29/2009	BANK OF AMERICA		1,254,449	1,235,625	2,197
31417L-YM-1	FED NATL MTG ASSOC #AC2515 08/01/2024		11/04/2009	BARCLAYS BANK		169,038	163,075	326
31417M-5Y-5	FED NATL MTG ASSOC #AC3562 10/01/2024		10/29/2009	BANK OF AMERICA		353,499	348,194	619
31417N-AJ-0	FED NATL MTG ASSOC #AC3608 08/01/2024		10/29/2009	BANK OF AMERICA		406,094	400,000	711
31417N-AS-0	FED NATL MTG ASSOC #AC3616 08/01/2024		10/29/2009	BANK OF AMERICA		36,361	35,815	64
31417Q-C8-5	FED NATL MTG ASSOC #AC4594 12/01/2024		10/29/2009	BANK OF AMERICA		77,868	76,700	136
31417Q-GE-8	FED NATL MTG ASSOC #AC4696 10/01/2024		10/29/2009	BANK OF AMERICA		2,030,470	2,000,001	3,556
31417Q-MM-3	FED NATL MTG ASSOC #AC4863 11/01/2024		10/29/2009	BANK OF AMERICA		1,840,918	1,813,293	3,224
31417Q-PC-2	FED NATL MTG ASSOC #AC4918 12/01/2024		10/29/2009	BANK OF AMERICA		511,830	504,150	896
31417Q-XE-9	FED NATL MTG ASSOC #AC5176 11/01/2024		10/29/2009	BANK OF AMERICA		1,015,505	1,000,267	1,778
31417S-L5-7	FED NATL MTG ASSOC #AC5747 12/01/2024		11/04/2009	BARCLAYS BANK		659,291	636,036	1,272
31417S-XZ-8	FED NATL MTG ASSOC #AC6095 11/01/2024		10/29/2009	BANK OF AMERICA		491,801	484,421	861
31417T-D9-6	FED NATL MTG ASSOC #AC6427 11/01/2024		10/29/2009	BANK OF AMERICA		89,624	88,279	157
31417T-GL-6	FED NATL MTG ASSOC #AC6502 12/01/2024		10/29/2009	BANK OF AMERICA		5,382,469	5,301,701	9,425
31417T-V8-8	FED NATL MTG ASSOC #AC6938 11/01/2024		10/29/2009	BANK OF AMERICA		54,790	53,968	96
31417U-CU-7	FED NATL MTG ASSOC #AC7282 11/01/2024		10/29/2009	BANK OF AMERICA		206,139	203,046	361
31417U-NW-1	FED NATL MTG ASSOC #AC7604 11/01/2024		10/29/2009	BANK OF AMERICA		1,088,292	1,071,961	1,906
31417U-P2-5	FED NATL MTG ASSOC #AC7640 11/01/2024		10/29/2009	BANK OF AMERICA		5,785,109	5,698,299	10,130
31417U-RG-2	FED NATL MTG ASSOC #AC7686 12/01/2024		10/29/2009	BANK OF AMERICA		443,129	436,479	776
31417U-RL-1	FED NATL MTG ASSOC #AC7690 11/01/2024		10/29/2009	BANK OF AMERICA		2,090,546	2,059,176	3,661
31417U-SK-2	FED NATL MTG ASSOC #AC7721 11/01/2024		10/29/2009	BANK OF AMERICA		91,691	90,315	161
31417Y-BM-8	FED NATL MTG ASSOC #MA0043 04/01/2024		10/29/2009	BANK OF AMERICA		877,429	864,263	1,536
31417Y-CP-0	FED NATL MTG ASSOC #MA0077 04/01/2024		03/10/2009	BANK OF AMERICA		10,192,578	10,000,000	18,750
31417Y-GM-3	FED NATL MTG ASSOC #MA0203 10/01/2019		12/18/2009	CITIBANK		40,973,823	39,403,825	96,320
31417Y-HK-6	FED NATL MTG ASSOC #MA0233 11/01/2024		10/29/2009	BANK OF AMERICA		65,990	65,000	116
31417Y-JL-2	FED NATL MTG ASSOC #MA0266 12/01/2019		12/18/2009	CITIBANK		24,365,805	23,078,459	63,466
31417Y-JV-0	FED NATL MTG ASSOC #MA0275 12/01/2024		10/29/2009	BANK OF AMERICA		563,265	554,813	986
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		10/01/2009	SCHEDULED PAY UP		436,573	436,573	
313399-AJ-6	FHR 2344 QG 08/15/2016		11/18/2009	TRANSFER		883,389	893,376	2,531

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
31339N-2C-9	FHR 2398 ZP 01/15/2032		04/01/2009	SCHEDULED PAY UP		446,328	446,328	
31392K-ZE-9	FHR 2448 TN 05/15/2032		11/18/2009	TRANSFER		5,446,789	5,343,945	16,403
31392T-E2-9	FHR 2480 PD 11/15/2031		11/18/2009	TRANSFER		4,006,617	3,984,721	11,290
31392U-XD-1	FHR 2500 MB 01/15/2032		11/18/2009	TRANSFER		3,129,998	3,112,178	8,818
31393H-MW-9	FHR 2547 BE 03/15/2032		11/18/2009	TRANSFER		3,600,669	3,578,403	9,294
31393Q-C3-4	FHR 2612 LN 12/15/2031		04/03/2009	STIFEL NICOLAUS & CO, INC.		29,754,527	28,705,000	27,908
31393R-YA-2	FHR 2631 TC 02/15/2028		11/18/2009	TRANSFER		32,413,084	33,000,000	62,333
31394G-HU-0	FHR 2649 OD 11/15/2031		04/03/2009	GREENWICH CAPITAL MARKETS, INC.		9,865,156	9,500,000	9,236
31394J-N2-9	FHR 2676E LG 06/15/2032		03/30/2009	DEUTSCHE BANK SECURITIES		8,866,463	8,505,000	35,438
31394N-NJ-3	FHR 2727B UD 02/15/2032		04/03/2009	GREENWICH CAPITAL MARKETS, INC.		3,250,188	3,128,000	3,041
31394P-J6-1	FHR 2736A PD 03/15/2032		03/31/2009	GOLDMAN, SACHS & CO.		10,418,750	10,000,000	2,778
31394R-BU-2	FHR 2750 DE 02/15/2019		11/18/2009	TRANSFER		17,432,428	17,500,000	37,188
31394R-MD-8	FHR 2752A PG 10/15/2032		03/30/2009	DEUTSCHE BANK SECURITIES		22,138,358	21,243,000	88,513
31394T-C7-8	FHR 2759E BD 08/15/2032		04/01/2009	SALOMON SMITH BARNEY		21,111,012	20,261,000	14,070
31394T-Y7-4	FHR 2764 YF 03/15/2034		11/18/2009	TRANSFER		29,084,568	29,084,568	1,548
31394W-3U-0	FHR 2770 UE 03/15/2019		11/18/2009	TRANSFER		14,744,893	14,852,000	31,561
31394W-M7-0	FHR 2777E PE 04/15/2033		03/31/2009	GOLDMAN, SACHS & CO.		36,449,221	35,000,000	9,722
31394W-SH-2	FHR 2778 JD 12/15/2032		03/31/2009	GOLDMAN, SACHS & CO.		31,409,800	30,170,000	8,381
31395P-U6-7	FHR 2941C WC 10/15/2030		04/17/2009	BNP PARIBAS SECURITIES CORP		15,618,750	15,000,000	43,750
31395U-XT-3	FHR 2991D QE 08/15/2034		03/31/2009	MORGAN STANLEY DEAN WITTER		5,467,760	5,248,000	1,458
31395X-MW-2	FHR 3015E EM 10/15/2033		11/18/2009	Various		36,410,401	35,000,000	109,722
31396E-ZB-5	FHR 3062 MZ 03/15/2035		03/01/2009	SCHEDULED PAY UP		154,934	154,934	
31396E-GF-7	FHR 3079 MD 03/15/2034		11/18/2009	Various		54,378,710	52,304,250	163,768
31396H-6D-6	FHR 3102 PH 07/15/2031		04/02/2009	BNP PARIBAS SECURITIES CORP		10,421,875	10,000,000	8,333
31397J-WQ-3	FHR 3349 ZL 07/15/2037		01/01/2009	SCHEDULED PAY UP		13,995	13,995	
31393B-4Q-5	FNR 0305A QP 01/25/2032		04/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,341,797	10,000,000	9,722
31393D-ZD-6	FNR 0373A GA 05/25/2031		03/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,819,819	9,722,593	945
31392D-ZN-5	FNR 2002-50 PE 05/25/2031		11/18/2009	TRANSFER		2,186,994	2,181,841	6,182
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA B 07/01/2034		10/15/2009	MORGAN KEEGAN & COMPANY, INC.		5,000,000	5,000,000	
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA B 07/01/2039		10/15/2009	MORGAN KEEGAN & COMPANY, INC.		4,000,000	4,000,000	
743759-AE-2	PROVIDENCE HEALTH SYSTEM AK 2 10/01/2010		11/10/2009	TRANSFER		750,000	750,000	3,803
743759-AF-9	PROVIDENCE HEALTH SYSTEM AK 2 10/01/2011		11/10/2009	TRANSFER		1,080,000	1,080,000	5,604
743759-AH-5	PROVIDENCE HEALTH SYSTEM AK 2 10/01/2013		04/29/2009	VARIOUS		158,423		
718846-AD-0	PHOENIX AZ CIVIC IMPT RNTL CA 07/01/2010		11/10/2009	TRANSFER		5,000,000	5,000,000	88,508
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BR 04/01/2049		10/28/2009	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000	
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR B 07/01/2039		11/20/2009	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000	
544435-C3-2	LOS ANGELES CA INTL ARPTS BAB 05/15/2039		11/18/2009	BARCLAYS BANK		12,500,000	12,500,000	
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN 07/01/2039		07/31/2009	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000	
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 08/01/2039		08/06/2009	WELLS FARGO		9,944,600	10,000,000	
769123-CZ-1	RIVERSIDE CNTY CA REDEV AGY H 10/01/2012		11/10/2009	TRANSFER		1,185,000	1,185,000	5,931
769123-DA-5	RIVERSIDE CNTY CA REDEV AGY H 10/01/2013		11/10/2009	TRANSFER		1,240,000	1,240,000	6,394
769123-DB-3	RIVERSIDE CNTY CA REDEV AGY H 10/01/2014		11/10/2009	TRANSFER		1,300,000	1,300,000	6,859
786005-PM-4	SACRAMENTO CA MUN UTIL BABS O 05/15/2036		05/05/2009	GOLDMAN, SACHS & CO.		5,000,000	5,000,000	
899124-HA-2	TULARE CITY CA SEWER BABS 200 11/15/2044		06/18/2009	STONE & YOUNGBERG		14,506,350	15,000,000	
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BA 01/01/2034		06/25/2009	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
196632-HE-6	COLORADO SPRINGS CO UTIL SYS 11/15/2039		11/06/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE S 06/01/2036		12/10/2009	RBC DAIN RAUSCHER		14,770,000	14,770,000	
207758-KH-5	CONNECTICUT SPL TAX TRANSN BA 12/01/2029		10/29/2009	SEIBERT BRANFORD		8,500,000	8,500,000	
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALE 07/01/2039		09/17/2009	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
836753-JG-9	SOUTH BROWARD HOSP DIST FL BA 05/01/2044		10/15/2009	GOLDMAN, SACHS & CO.		17,000,000	17,000,000	
626207-XB-5	MUNICIPAL ELEC AUTH GA 09A PR 01/01/2012		01/01/2009	DIRECT		4,998,694	5,000,000	90,972
419800-DZ-7	HAWAII DEPT BDGT & FIN HAWAII 11/01/2020		04/09/2009	GOLDMAN, SACHS & CO.		17,746,200	20,000,000	329,333
16768T-JE-5	CHICAGO IL SALES TAX REV REF 01/01/2032		10/08/2009	APEX PRYOR SECURITITES		2,181,828	8,985,000	
16768T-JF-2	CHICAGO IL SALES TAX REV REF 01/01/2033		10/08/2009	APEX PRYOR SECURITITES		2,036,698	8,960,000	
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BA 02/01/2035		07/16/2009	J. P. MORGAN SECURITIES, INC.		16,700,000	16,700,000	
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BAB 01/02/2034		05/12/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BAB 12/01/2034		11/24/2009	LOOP CAPITAL MARKETS		19,000,000	19,000,000	
665250-BW-5	NORTHERN IL PWR AGY BABS PRAI 01/01/2039		08/05/2009	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000	
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG 06/01/2034		07/14/2009	BARCLAYS BANK		14,415,320	14,500,000	
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDO 07/01/2039		05/05/2009	BARCLAYS BANK		4,797,025	4,750,000	
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 07/01/2043		12/10/2009	GOLDMAN, SACHS & CO.		8,000,000	8,000,000	
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BA 05/01/2039		10/15/2009	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
276731-YG-5	EASTERN MI UNIV BABS 09 02/15/2038		05/29/2009	PIPER JAFFRAY INC.		5,625,000	5,625,000	
594610-5T-0	MICHIGAN ST DEPT TRANS BABS O 09/15/2027		06/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		43,701,240	44,000,000	
519258-AN-7	LAURENTIAN ENERGY AUTH MN COG 12/01/2016		11/10/2009	TRANSFER		2,065,000	2,065,000	63,296
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENER 01/01/2041		07/10/2009	GOLDMAN, SACHS & CO.		20,185,000	20,185,000	

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644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 11/01/2039		11/18/2009	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
14760N-AS-9	CASINO REINVEST DEV NJ PKG FE 06/01/2010		11/10/2009	TRANSFER		405,000	405,000	8,246
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 01/01/2016		11/10/2009	TRANSFER		4,511,442	4,750,000	72,373
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 01/01/2040		04/20/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SE 06/01/2028		11/12/2009	TRANSFER		18,882,306	19,071,175	511,743
59259N-ZH-9	METRO NY TRANS AUTH BABS 09 11/15/2039		04/23/2009	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000	
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06/01/2021		11/12/2009	TRANSFER		16,350,199	16,313,778	498,309
64970M-XT-5	NEW YORK NY HSG DEV CORP MULT 11/01/2027		11/10/2009	TRANSFER		117,751,293	117,602,775	188,752
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 06/15/2041		10/27/2009	BARCLAYS BANK		16,250,000	16,250,000	
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BA 08/01/2039		10/21/2009	JEFFERIES & COMPANY, INC.		5,032,750	5,000,000	3,482
649902-EP-4	NEW YORK ST DORM PERS INC ECO 03/15/2011		11/10/2009	TRANSFER		2,293,489	2,305,000	18,101
649902-CM-3	NEW YORK ST DORM PERS INC EDU 03/15/2010		11/10/2009	TRANSFER		3,550,000	3,550,000	27,335
649902-CQ-4	NEW YORK ST DORM PERS INC EDU 03/15/2013		03/18/2009	TRANSFER		10,190,000	10,190,000	4,373
649902-CS-0	NEW YORK ST DORM PERS INC EDU 03/15/2015		11/12/2009	TRANSFER		7,170,101	7,270,000	59,856
649902-EZ-2	NEW YORK ST DORM PERS INC EDU 03/15/2013		03/18/2009	TRANSFER		14,259,922	14,460,000	6,266
650035-TD-0	NEW YORK ST URBAN DEV PERS IN 03/15/2039		11/18/2009	Various		14,500,000	14,500,000	
650119-AA-8	NEW YORK UNIVERSITY 2009 E 07/01/2032		10/29/2009	J. P. MORGAN SECURITIES, INC.		7,500,000	7,500,000	
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE 01/01/2039		07/15/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		19,952,600	20,000,000	
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL 12/01/2039		11/18/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		18,500,000	18,500,000	
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BAB 02/15/2039		10/01/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,000,000	10,000,000	
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BAB 02/15/2043		10/01/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,000,000	5,000,000	
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BAB 02/15/2032		11/19/2009	HARRIS TRUST & SAVINGS BANK		25,000,000	25,000,000	
172311-GB-2	CINCINNATI OH WTR SYS BABS 20 12/01/2034		07/23/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ 03/01/2018		11/10/2009	TRANSFER		7,000,000	7,000,000	75,496
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 10/01/2016		11/10/2009	TRANSFER		7,516,114	7,531,326	45,062
709223-VZ-1	PENNSYLVANIA TURNPIKE COMMN B 12/01/2039		06/22/2009	BARCLAYS BANK		10,000,000	10,000,000	
584633-BQ-3	MEDICAL UNIV HOSP AUTH SC HOS 08/15/2014		11/10/2009	TRANSFER		4,309,946	4,305,000	49,603
235241-LS-3	DALLAS TX AREA RAPID TRANS BA 12/01/2044		06/17/2009	SEIBERT BRANFORD		15,000,000	15,000,000	
235241-LT-1	DALLAS TX AREA RAPID TRANS BA 12/01/2034		06/17/2009	SEIBERT BRANFORD		30,000,000	30,000,000	
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 11/01/2038		05/29/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,384,060	8,500,000	
662903-LC-5	NORTH TX MUN WTR DIST BABS 09 09/01/2039		11/12/2009	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000	
796245-AF-5	SAN ANTONIO TX CONV CTR HOTEL 07/15/2012		11/10/2009	TRANSFER		2,500,000	2,500,000	37,056
796245-AH-1	SAN ANTONIO TX CONV CTR HOTEL 07/15/2014		11/10/2009	TRANSFER		2,895,000	2,895,000	45,037
796245-AJ-7	SAN ANTONIO TX CONV CTR HOTEL 07/15/2015		11/10/2009	TRANSFER		1,120,000	1,120,000	17,531
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 0 05/15/2039		11/18/2009	BARCLAYS BANK		10,000,000	10,000,000	
915137-X7-3	UNIVERSITY OF TX SYS REV FING 08/15/2041		06/10/2009	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000	
409327-DS-9	HAMPTON ROADS VA SANI DIST BA 11/01/2039		11/04/2009	J. P. MORGAN SECURITIES, INC.		16,345,000	16,345,000	
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNER 02/15/2013		03/18/2009	TRANSFER		8,989,983	11,000,000	
735389-MT-2	PORT OF SEATTLE WA REV 2009 B 05/01/2036		06/25/2009	BARCLAYS BANK		19,377,400	20,000,000	
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA N 10/01/2016		11/10/2009	TRANSFER		7,494,729	7,500,000	47,125
743755-AF-7	PROVIDENCE HLTH SVCS GRP WA N 10/01/2019		05/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,991,850	5,000,000	
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 10/01/2034		11/13/2009	WACHOVIA SECURITIES		5,000,000	5,000,000	
25477G-CY-9	DISTRICT COLUMBIA INC TAX BAB 12/01/2034		12/09/2009	J. P. MORGAN SECURITIES, INC.		6,000,000	6,000,000	
592643-AA-8	METRO WA DC ARPT DULLES TOLL 10/01/2046		08/05/2009	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000	
938782-CW-7	WASHINGTON DC MET TRAN BABS 0 07/01/2034		06/03/2009	GOLDMAN, SACHS & CO.		12,785,110	13,000,000	
3199999. Bonds - U.S. Special Revenues						2,221,510,721	2,205,448,272	4,673,712
22822R-AJ-9	CCI 2006-1A C 11/15/2036		11/12/2009	TRANSFER		3,000,000	3,000,000	12,307
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		07/23/2009	MCMAHAN SECURITIES CO LP		843,375	975,000	
00279V-CA-1	ABBEY NATL TREASURY SERV 11/10/2014	F	11/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		24,994,250	25,000,000	
04542B-LZ-3	ABFC 2005-WF1, M2 01/25/2035		11/30/2009	TRANSFER		8,046,000	8,046,000	711
04542B-MA-7	ABFC 2005-WF1, M3 01/25/2035		11/30/2009	TRANSFER		1,814,964	1,814,964	173
04542B-MB-5	ABFC 2005-WF1, M4 01/25/2035		11/30/2009	TRANSFER		1,025,507	1,025,507	119
00389W-AC-4	ACACIA CDO 11A, CL C ABS 03/15/2047		12/15/2009	SCHEDULED PAY UP		166,108	166,108	
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		02/01/2009	SCHEDULED PAY UP		11,061	11,061	
004406-AA-2	ACE 2006-GP1, A 02/25/2031		11/30/2009	TRANSFER		3,122,490	3,122,491	159
00440E-AM-9	ACE INA HOLDINGS 06/15/2019		06/03/2009	MORGAN STANLEY DEAN WITTER		9,904,600	10,000,000	
00448M-AA-9	ACHMEA HYPOTHEEKBANK NV 11/03/2014	F	11/12/2009	Various		33,983,040	34,000,000	13,600
00510R-AA-1	ACUITY BRANDS INC 12/15/2019		12/01/2009	J. P. MORGAN SECURITIES, INC.		14,969,550	15,000,000	
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP 08/06/2017		11/12/2009	TRANSFER		10,000,000	10,000,000	221,333
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, IN 06/27/2015		11/12/2009	TRANSFER		9,428,571	9,428,571	197,293
00105R-AA-2	AES PANAMA SA 12/21/2016		11/12/2009	TRANSFER		8,942,762	9,000,000	223,838
597334-A@-0	AETNA/MIDDLETOWN CTL 07/14/2010		11/12/2009	TRANSFER		3,886,095	3,897,463	51,174
990501-9B-6	AFFINION GROUP HOLDINGS, INC. 03/01/2012		08/31/2009	SCHEDULED PAY UP		119,126	119,126	
00828D-AC-5	AFFINION GROUP INC 10/15/2013		12/03/2009	BARCLAYS BANK		2,055,000	2,000,000	29,813
00846U-AD-3	AGILENT TECHNOLOGIES INC 09/14/2012		12/17/2009	Various		5,091,771	5,000,000	32,386

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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
00846U-AE-1	AGILENT TECHNOLOGIES INC 09/14/2015		11/12/2009	Various		3,987,624	4,000,000	17,722
001192-AC-7	AGL CAPITAL CORPORATION 04/15/2013		03/18/2009	TRANSFER		16,263,445	16,500,000	312,056
008548-AE-9	AGUA CALIENTE BAND OF CAHUILL 10/01/2016		11/12/2009	TRANSFER		7,404,923	7,404,923	51,275
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILL 10/01/2016		11/12/2009	TRANSFER		5,403,000	5,403,000	39,628
009158-AP-1	AIR PRODUCTS & CHEMICALS 08/21/2019		08/18/2009	PARIBAS CAPITAL MARKETS		11,991,360	12,000,000	
009363-AG-7	AIRGAS INC 09/15/2014		11/12/2009	Various		8,989,383	9,000,000	38,125
013817-AD-3	ALCOA INC 06/01/2011		11/12/2009	TRANSFER		744,089	725,000	21,075
01583*-AF-0	ALGONQUIN GAS TRANSMISSION CO 11/26/2012		11/12/2009	TRANSFER		20,355,854	20,000,000	524,744
017363-AK-8	ALLEGHENY ENERGY SUPPLY 10/15/2019		09/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,945,404	10,000,000	32,743
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.2500 06/01/2014		07/30/2009	Various		8,332,500	7,750,000	25,264
018490-AM-4	ALLERGAN INC 04/01/2016		11/12/2009	TRANSFER		8,172,747	7,657,000	50,143
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		09/21/2009	EXCHANGE		6,278,781	6,500,000	46,042
018802-AA-6	ALLIANT ENERGY CORP 10/15/2014		09/30/2009	CITIBANK		2,989,670	1,000,000	8,889
01903#-AR-3	ALLIED CAPITAL CORP. SER A SR 10/13/2010		09/29/2009	VARIOUS		939,342		
01903#-BA-9	ALLIED CAPITAL CORPORATION SE 06/15/2011		11/12/2009	Various		6,542,691	7,500,000	35,625
01903#-BB-7	ALLIED CAPITAL CORPORATION SE 03/31/2012		11/12/2009	Various		6,536,602	7,500,000	37,604
01903#-BC-5	ALLIED CAPITAL CORPORATION SE 04/01/2012		11/12/2009	Various		1,360,236	1,561,468	5,891
01958X-BF-3	ALLIED WASTE NORTH AMER 02/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		22,393,168	16,000,000	420,924
01958X-BR-7	ALLIED WASTE NORTH AMER 05/15/2016		11/19/2009	ROYAL BANK OF SCOTLAND PLC		4,622,100	4,340,000	7,731
01958X-BS-5	ALLIED WASTE NORTH AMER 06/01/2017		11/12/2009	Various		4,842,920	5,000,000	123,177
01975E-AB-4	ALLMERICA CBO I LTD. FIXED RA 06/11/2010		12/11/2009	SCHEDULED PAY UP		3,264,293	3,264,293	
88089M-AA-8	ALLSTATE/SAGE I SYNTHETIC CDO 06/20/2014		03/20/2009	EXCHANGE		61,975,000	65,000,000	
020039-DB-6	ALLTEL CORP 07/01/2012		11/12/2009	Various		5,547,829	5,000,000	117,153
02265Q-AA-6	AMAL LTD 08/21/2021	F	11/12/2009	Various		30,000,000	30,000,000	55,825
030612-AC-9	AMCAR 2006-RM A3 01/06/2014		11/19/2009	TRANSFER		27,996,678	28,000,000	55,914
991179-9A-2	AMCOR LIMITED 2009 7-YEAR 12/15/2016	F	11/17/2009	CITICORP SECURITIES		10,000,000	10,000,000	
023608-AE-2	AMEREN CORPORATION 05/15/2014		11/12/2009	TRANSFER		4,977,231	5,000,000	218,177
02364W-AQ-8	AMERICA MOVIL SAB DE CV 10/16/2019	F	11/12/2009	TRANSFER		9,919,058	10,000,000	36,111
97180*-KM-9	AMERICAN AIR #N338AA WILMINGT 01/02/2010		11/12/2009	TRANSFER		193,657	219,292	8,236
024937-A#-1	AMERICAN CAPITAL STRATEGIES S 08/01/2010		11/12/2009	TRANSFER		10,000,000	10,000,000	172,261
025537-AD-3	AMERICAN ELECTRIC POWER 03/15/2010		11/12/2009	TRANSFER		684,589	682,000	5,804
025816-AQ-2	AMERICAN EXPRESS 07/15/2013		03/18/2009	TRANSFER		3,481,155	3,500,000	29,859
02580H-AC-0	AMERICAN EXPRESS BK FSB 12/09/2011		11/12/2009	Various		35,932,853	35,000,000	378,000
0258M0-BY-4	AMERICAN EXPRESS CREDIT 12/02/2010		11/01/2009	TRANSFER		31,846,486	32,000,000	662,222
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013	R	12/17/2009	Various		9,433,191	9,450,000	143,080
029912-AZ-5	AMERICAN TOWER CORP 04/01/2015		11/12/2009	Various		4,993,241	5,000,000	8,479
03028P-AA-4	AMERICAN TRANSMISSION CO. SR 03/15/2011		11/12/2009	TRANSFER		5,119,916	5,000,000	56,406
030288-AA-2	AMERICAN TRANSMISSION SY 01/15/2022		12/10/2009	BARCLAYS BANK		7,993,120	8,000,000	
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIV 09/06/2013		12/10/2009	BROADPOINT FINANCIAL		13,774,608	13,418,033	20,486
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-JJ-9	AMERICREDIT AUTOMOBILE RECEIV 05/06/2012		08/04/2009	BARCLAYS BANK		9,116,540	9,243,640	91
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIV 06/06/2014		12/10/2009	WACHOVIA SECURITIES		19,504,575	18,845,000	26,195
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
03076C-AA-4	AMERIPRISE FINANCIAL INC 11/15/2010		11/12/2009	TRANSFER		582,996	583,000	15,335
03073E-AG-0	AMERISOURCEBERGEN CORP 11/15/2019		11/16/2009	BANK OF AMERICA		6,942,180	7,000,000	
71646Y-AA-4	AMETHYST 04/15/2016		11/12/2009	TRANSFER		1,625,056	1,625,056	5,351
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		09/22/2009	Various		4,525,589	4,500,000	2,489
03210@-AB-4	AMPLIFON S.P.A 7YR 08/02/2013	F	11/12/2009	TRANSFER		15,000,000	15,000,000	264,583
03210@-AA-6	AMPLIFON S.P.A. 5YR 08/02/2011	F	11/12/2009	TRANSFER		15,000,000	15,000,000	260,417
03072S-MF-9	AMSI 2003-11, AV4 01/25/2034		04/27/2009	Various				
032166-AR-1	AMSOUTH BANCORP 04/01/2015		11/12/2009	TRANSFER		3,367,412	4,000,000	23,689
032355-A*-0	AMTRUST FINANCIAL CORPORATION 10/20/2012		09/02/2009	EXCHANGE		37,199,036		
032511-AU-1	ANADARKO PETROLEUM CORP 10/01/2012		11/12/2009	TRANSFER		5,538,273	5,500,000	31,319
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		09/30/2009	Various		9,968,007	10,000,000	4,492
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		06/29/2009	VARIOUS		(12,200)		
78443*-AE-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2020		09/30/2009	VARIOUS		(64,400)		
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CO 06/30/2020		07/15/2009	EXCHANGE		20,000,000	20,000,000	51,667
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TR 05/15/2016		07/15/2009	EXCHANGE		17,000,000	17,000,000	161,500
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR 05/15/2016		09/30/2009	VARIOUS		(54,740)		
G0369@-AE-6	ANGLIAN WATER 7.23% SERIES E 07/25/2011	F	11/12/2009	TRANSFER		5,000,000	5,000,000	107,446
034863-AA-8	ANGLO AMERICAN CAPITAL 04/08/2014	F	12/17/2009	Various		8,577,857	8,000,000	98,177
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NT 09/29/2015	F	11/12/2009	TRANSFER		20,000,000	20,000,000	112,517
03663Q-AF-1	ANTARES CLASS C-1 SR NTS LOAN 12/14/2011		11/12/2009	TRANSFER		4,558,049	4,558,683	69,883
00184A-AB-1	AOL TIME WARNER INC 04/15/2011		11/12/2009	TRANSFER		9,102,505	8,984,000	45,482
00184A-AF-2	AOL TIME WARNER INC 05/01/2012		04/29/2009	VARIOUS		(22,500)		

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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
037411-AU-9	APACHE CORP 09/15/2013		11/12/2009	TRANSFER		9,958,064	10,000,000	95,000
037735-CC-9	APPALACHIAN POWER CO 06/01/2010		11/12/2009	TRANSFER		7,998,147	8,000,000	157,422
037735-CF-2	APPALACHIAN POWER CO 04/01/2011		11/12/2009	TRANSFER		9,986,285	10,000,000	63,208
03938L-AC-8	ARCELORMITTAL 06/01/2013	F	12/17/2009	Various		18,993,083	18,053,000	76,347
03938L-AL-8	ARCELORMITTAL 02/15/2015	F	11/12/2009	TRANSFER		6,930,034	7,000,000	152,250
039380-AA-8	ARCH COAL INC 08/01/2016		12/03/2009	MORGAN STANLEY DEAN WITTER		1,047,500	1,000,000	31,111
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		05/22/2009	Various		11,965,227	11,850,000	27,293
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOA 02/26/2016		11/12/2009	TRANSFER		17,379,221	17,379,221	30,760
040555-CF-9	ARIZONA PUB SERVICE CO 05/15/2033		04/20/2009	CANTOR, FITZGERALD & CO.		3,248,374	5,030,000	124,178
007036-UQ-7	ARMT 2005-11 5A1 02/25/2036		05/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,805,099	12,351,275	397
2254W0-MM-4	ARMT 2005-12 5A1 03/25/2036		05/27/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		6,220,303	13,794,158	1,285
042735-BA-7	ARROW ELECTRONICS INC 04/01/2020		11/12/2009	Various		20,993,505	21,000,000	42,000
045488-AA-1	ASSOCIATED BANC-CORP 08/15/2011		11/12/2009	TRANSFER		187,437	187,000	3,050
046265-AE-4	ASTORIA FINANCIAL CORP 10/15/2012		11/12/2009	TRANSFER		5,995,866	6,000,000	25,875
046353-AC-2	ASTRAZENECA PLC 09/15/2012	F	10/21/2009	Various		11,842,896	10,800,000	66,420
00206R-AD-4	AT&T CORP 09/01/2037		04/24/2009	WALL STREET ACCESS		3,796,800	4,000,000	41,889
00206R-AG-7	AT&T INC 01/15/2038		04/28/2009	J. P. MORGAN SECURITIES, INC.		2,778,060	3,000,000	55,650
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA 07/15/2016		11/12/2009	TRANSFER		11,593,252	10,826,155	57,487
049255-AG-7	ATLAS COPCO AB 05/22/2017	F	11/12/2009	TRANSFER		12,606,668	12,500,000	330,556
049560-AF-2	ATMOS ENERGY CORP 10/15/2014		11/06/2009	BANK OF AMERICA		7,452,760	7,000,000	25,988
053332-AH-5	AUTOZONE INC 01/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		8,876,520	8,000,000	219,556
053332-AK-8	AUTOZONE INC 01/15/2015		06/29/2009	WACHOVIA SECURITIES		4,997,950	5,000,000	
05366#-AC-7	AVIATION CAPITAL GROUP CORP 3 08/08/2010		11/12/2009	TRANSFER		5,000,000	5,000,000	85,775
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR 06/09/2011	F	11/12/2009	TRANSFER		21,000,000	21,000,000	505,155
05379B-AP-2	AVISTA CORP 04/01/2022		11/12/2009	Various		14,965,592	15,000,000	35,590
054303-AT-9	AVON PRODUCTS INC 03/01/2013		12/17/2009	ALLSTATE INSURANCE COMPANY		3,198,375	3,000,000	42,400
05461T-AA-5	AXIS CAPITAL HOLDINGS 12/01/2014		11/12/2009	TRANSFER		10,217,719	10,000,000	257,153
05615Y-AA-9	BABSON 2005-2A A1 LOANS 07/20/2019		10/02/2009	Various		39,475,242	44,802,890	74,187
05947U-LL-0	BACM 2003-1, C 09/11/2036		11/19/2009	TRANSFER		4,919,088	4,909,576	11,891
05947U-LZ-9	BACM 2003-2, B 03/11/2041		11/19/2009	TRANSFER		1,670,793	1,667,000	4,320
05947U-MA-3	BACM 2003-2, C 03/11/2041		11/19/2009	TRANSFER		1,002,296	1,000,000	2,612
059500-AG-3	BACM 2006-3 AJ 07/10/2044		11/19/2009	TRANSFER		14,253,522	16,000,000	48,208
05952C-AG-5	BACM 2007-5 AM 02/10/2051		11/18/2009	TRANSFER		9,632,092	10,000,000	27,257
05523U-AA-8	BAE SYSTEMS HOLDINGS INC 12/15/2011	R	11/30/2009	BANK OF AMERICA		866,832	800,000	23,893
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 06/01/2014	R	11/12/2009	Various		21,037,672	14,100,000	418,798
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 06/01/2019	R	06/01/2009	GOLDMAN, SACHS & CO.		7,972,080	8,000,000	
059523-BB-5	BAFC 2007-5 7A5 07/25/2037		06/01/2009	SCHEDULED PAY UP				
05874D-AA-1	BALLY 2006-1A, A LOANS 08/28/2019		08/03/2009	CREDIT SUISSE		3,983,250	4,700,000	8,077
059165-DZ-0	BALTIMORE GAS & ELECTRIC 10/01/2016		12/01/2009	CANTOR, FITZGERALD & CO.		12,172,953	11,120,000	114,814
059172-AA-4	BALTIMORE GAS & ELECTRIC 07/01/2013		12/17/2009	ALLSTATE INSURANCE COMPANY		3,276,570	3,000,000	84,729
05960A-AB-0	BANCO MERCANTIL DEL NORT 10/13/2016	F	11/12/2009	TRANSFER		6,000,000	6,000,000	29,653
05948K-BE-8	BANK OF AMERICA ALTERNATIVE L 04/25/2033		11/30/2009	TRANSFER		3,259,458	3,300,288	15,287
060505-DP-6	BANK OF AMERICA CORP 12/01/2017		11/12/2009	Various		14,592,685	15,000,000	240,382
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		09/04/2009	Various		9,966,540	10,000,000	20,417
06050B-AJ-0	BANK OF AMERICA CORP 06/22/2012		11/12/2009	Various		70,331,837	70,000,000	566,042
06051G-DY-2	BANK OF AMERICA CORP 05/15/2014		05/08/2009	BANK OF AMERICA		7,459,536	5,000,000	91,675
06051G-DZ-9	BANK OF AMERICA CORP 06/01/2019		05/28/2009	BANK OF AMERICA		24,811,000	25,000,000	
06051G-EA-3	BANK OF AMERICA CORP 08/01/2016		07/23/2009	BANK OF AMERICA		14,962,350	15,000,000	
160841-AA-0	BANK OF AMERICA/CHARLOTTE GAT 12/01/2016		11/17/2009	ALLSTATE LIFE INSURANCE CO		8,267,276	8,267,276	23,553
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SO 07/02/2015	F	11/12/2009	TRANSFER		8,000,000	8,000,000	138,956
064057-AZ-5	BANK OF NEW YORK 12/01/2009		11/12/2009	Various		2,017,379	2,000,000	65,294
06406H-BM-0	BANK OF NEW YORK MELLON 05/15/2019		05/05/2009	BANK OF AMERICA		6,991,148	2,000,000	136,250
06739F-FS-5	BARCLAYS BANK PLC 05/22/2019	F	05/19/2009	BARCLAYS BANK		7,982,800	8,000,000	
06739F-GF-2	BARCLAYS BANK PLC 09/22/2016	F	09/17/2009	BARCLAYS BANK		8,988,498	4,000,000	34,722
070101-D@-6	BASIN ELECTRIC POWER COOPERAT 10/28/2016		10/01/2009	USBANK		7,000,000	7,000,000	
071813-AU-3	BAXTER INTERNATIONAL INC 03/15/2015		11/12/2009	TRANSFER		5,357,545	5,000,000	36,615
071813-BA-6	BAXTER INTERNATIONAL INC 08/15/2019		08/17/2009	BANK OF AMERICA		11,959,920	12,000,000	
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		12/03/2009	EXCHANGE		9,283,257	9,000,000	105,000
075887-AS-8	BECTON DICKINSON 04/15/2013		03/18/2009	TRANSFER		1,228,367	1,250,000	24,172
081437-AF-2	BEMIS COMPANY INC 08/01/2019		07/20/2009	WACHOVIA SECURITIES		2,990,730	3,000,000	
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	11/12/2009	Various		18,686,429	17,000,000	86,319
055451-AB-4	BHP BILLITON FINANCE USA 12/15/2015	F	11/12/2009	TRANSFER		4,870,264	5,000,000	107,188
091797-AJ-9	BLACK & DECKER CORP 06/01/2011		11/12/2009	TRANSFER		3,633,709	3,500,000	111,526
092113-AF-6	BLACK HILLS CORP 05/15/2014		05/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	2,000,000	133,500
092114-AB-3	BLACK HILLS POWER INC 11/01/2039		10/22/2009	ROYAL BANK OF SCOTLAND PLC		4,996,550	5,000,000	
09247X-AD-3	BLACKROCK INC 12/10/2014		12/07/2009	BARCLAYS BANK		19,971,000	20,000,000	

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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
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
Q1403*-AA-1	BLUESCOPE STEEL (FINANCE) LTD 07/01/2011	F	12/30/2009	Various		19,958,750	20,000,000	377,722
Q1403*-AB-9	BLUESCOPE STEEL (FINANCE) LTD 07/01/2014	F	12/30/2009	VARIOUS		(20,000)		
05948K-EW-5	BOAA 2003-7 2A1 09/25/2018		09/21/2009	STIFEL NICOLAUS & CO, INC.		2,766,620	2,742,622	8,761
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
096630-AB-4	BOARDWALK PIPELINES LLC 09/15/2019		08/20/2009	Various		19,871,600	20,000,000	3,194
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC 07/28/2014		11/12/2009	Various		10,682,636	10,714,421	21,334
097014-AG-9	BOEING CAPITAL CORP 02/15/2012		11/12/2009	TRANSFER		1,285,059	1,250,000	19,635
097014-AH-7	BOEING CAPITAL CORP 01/15/2013		11/01/2009	TRANSFER		25,115,270	25,000,000	426,944
097023-AZ-8	BOEING CO 02/15/2020		07/23/2009	MORGAN STANLEY DEAN WITTER		9,895,800	10,000,000	
097023-BA-2	BOEING CO 02/15/2040		07/23/2009	MORGAN STANLEY DEAN WITTER		7,814,400	8,000,000	
097023-BC-8	BOEING CO 11/20/2016		11/17/2009	CITIBANK		24,599,250	25,000,000	
06423R-AV-8	BOIT 2003-A4, A4 01/15/2016		11/24/2009	TRANSFER		5,005,485	5,000,000	543
09951#-AE-6	BORAL LTD/BORAL USA GTD SR NT 05/09/2015	R	11/17/2009	ALLSTATE LIFE INSURANCE CO		4,499,379	5,000,000	6,022
97181#-HV-8	BORDERS GROUP SR SEC NTS 12/01/2017		11/12/2009	TRANSFER		2,042,307	2,054,825	4,301
100756-AA-3	BOST 2004-1A A LOANS 05/25/2016		06/26/2009	GOLDMAN, SACHS & CO.		4,131,435	4,889,272	5,140
10112R-AB-0	BOSTON PROPERTIES INC 01/15/2013		03/18/2009	TRANSFER		5,200,431	5,000,000	54,688
101137-AJ-6	BOSTON SCIENTIFIC CORP 01/15/2015		12/10/2009	J. P. MORGAN SECURITIES, INC.		9,969,400	10,000,000	
05569A-AB-5	BP AMI LEASING INC 05/08/2019	R	05/01/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000	
055650-BF-4	BP CAPITAL MARKETS PLC 11/07/2013	F	11/12/2009	Various		10,957,634	10,000,000	123,229
055650-BJ-6	BP CAPITAL MARKETS PLC 03/10/2019	F	11/01/2009	transfer		5,152,146	5,000,000	40,903
055650-BL-1	BP CAPITAL MARKETS PLC 05/08/2014	F	11/12/2009	TRANSFER		10,000,000	10,000,000	4,028
10513Q-BD-2	BRANCH BANKING & TRUST 01/15/2013		11/12/2009	TRANSFER		504,441	500,000	7,922
110122-AL-2	BRISTOL-MEYERS SQUIBB 08/15/2013		11/12/2009	Various		5,456,184	5,000,000	57,313
110394-AB-9	BRISTOW GROUP INC 09/15/2017		12/02/2009	J. P. MORGAN SECURITIES, INC.		3,920,000	4,000,000	68,333
111021-AD-3	BRITISH TELECOM PLC 12/15/2010	F	11/12/2009	Various		19,922,020	18,565,000	650,667
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		06/30/2009	SCHEDULED PAY UP		13,961	13,961	
115236-A*-2	BROWN & BROWN INC, SER. A SR 09/15/2011		11/12/2009	TRANSFER		4,931,050	5,000,000	44,096
07383F-GK-8	BSCMS 2001-TOP4, B 11/15/2033		10/30/2009	VARIOUS		236,104		
07383F-Q7-6	BSCMS 2004-PWR5, B 07/11/2042		11/19/2009	TRANSFER		2,507,438	2,500,000	6,319
07383F-Q8-4	BSCMS 2004-PWR5, C 07/11/2042		11/19/2009	TRANSFER		1,504,479	1,500,000	3,815
07387B-EE-9	BSCMS 2005-PW10, AJ 12/11/2040		11/19/2009	TRANSFER		2,176,223	2,200,000	6,180
07387B-EG-4	BSCMS 2005-PW10, C 12/11/2040		11/19/2009	TRANSFER		4,576,450	4,629,000	13,041
07383F-7X-0	BSCMS 2005-PWR8, X2 06/11/2041		11/18/2009	TRANSFER		2,758,590	159,945,000	55,084
07387K-AJ-2	BSCMS 2006-BBA7, D 03/15/2019		11/18/2009	TRANSFER		3,000,000	3,000,000	125
07388P-AN-1	BSCMS 2006-PW14, D 12/11/2038		11/18/2009	TRANSFER		11,613,054	12,022,000	30,724
07388Y-AE-2	BSCMS 2007-PW16, A4 06/11/2040		11/18/2009	TRANSFER		19,022,030	20,030,000	55,887
09250F-AA-2	BSIS 2005-2A, A1 LOANS 05/25/2017		04/29/2009	SOUTHRIDGE INVESTMENT GROUP		6,358,820	8,593,000	24,684
118230-AH-4	BUCKEYE PARTNERS LP 08/15/2019		08/11/2009	BARCLAYS BANK		11,921,880	12,000,000	
12189T-AA-2	BURLINGTN NORTH SANTA FE 12/15/2025		10/27/2009	ROYAL BANK OF SCOTLAND PLC		4,915,196	4,350,000	114,188
12200B-AA-6	BURLINGTN NORTH SANTA FE 01/15/2021		11/12/2009	TRANSFER		5,608,565	5,911,929	87,903
05568N-AF-9	BURLINGTON NORTHERN PASS THRO 07/02/2016		11/12/2009	TRANSFER		12,929,219	12,929,219	262,905
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, 06/28/2012		07/29/2009	VARIOUS		115,463		
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, 01/02/2012		07/29/2009	VARIOUS		154,512		
12201P-AM-8	BURLINGTON RESOURCES FIN 12/01/2011		11/12/2009	TRANSFER		4,089,046	4,000,000	116,278
12673P-AC-9	CA INC 12/01/2019		11/09/2009	J. P. MORGAN SECURITIES, INC.		7,932,960	8,000,000	
12682N-AF-6	CABLE & WIRE OPT FIN 144A 06/22/2010	F	11/12/2009	TRANSFER		5,127,139	5,000,000	155,556
127210-AB-8	CADBURY SCHWEPPES US FIN 10/01/2013	R	12/17/2009	Various		11,333,087	10,794,000	79,563
127391-AA-8	CADETS TRUST 2003-1 07/15/2013	I	11/12/2009	Various		17,494,366	17,500,000	212,000
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		02/23/2009	Various		3,392,626	3,400,000	16,368
134429-AR-0	CAMPBELL SOUP COMPANY 12/03/2012		11/12/2009	TRANSFER		5,777,400	5,750,000	126,979
136375-BH-4	CANADIAN NAT'L RAILWAYS 03/15/2013	A	03/18/2009	TRANSFER		5,785,405	6,000,000	2,200
13645R-AJ-3	CANADIAN PACIFIC RR CO 05/15/2019	A	05/12/2009	J. P. MORGAN SECURITIES, INC.		4,983,150	5,000,000	
C2107#-AA-9	CANFOR PULP FINANCE GTD SR NT 11/30/2013	A	11/12/2009	TRANSFER		6,000,000	6,000,000	173,070
138616-AA-5	CANTOR FITZGERALD LP 10/15/2019		10/14/2009	BANK OF AMERICA		4,965,489	2,000,000	15,094
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LO 12/14/2012		11/02/2009	SCHEDULED PAY UP		13,403	13,403	
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		9,223,261	8,935,000	1,298
14043C-AB-9	CAPITAL ONE CAPITAL V 08/15/2039		07/29/2009	J. P. MORGAN SECURITIES, INC.		9,884,600	10,000,000	
14040H-AQ-8	CAPITAL ONE FINANCIAL CO 09/15/2011		12/17/2009	ALLSTATE INSURANCE COMPANY		6,345,270	6,000,000	87,400
14040H-AS-4	CAPITAL ONE FINANCIAL CO 05/23/2014		12/01/2009	transfer		4,977,495	5,000,000	174,132
14149Y-AS-7	CARDINAL HEALTH INC 06/15/2013		11/23/2009	BANK OF AMERICA		4,858,985	4,550,000	107,731
14170T-AA-9	CAREFUSION CORP 08/01/2019		07/14/2009	GOLDMAN, SACHS & CO.		4,917,900	5,000,000	
14170T-AC-5	CAREFUSION CORP 08/01/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		5,193,045	5,000,000	83,646
14170T-AE-1	CAREFUSION CORP 08/01/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		10,607,260	10,000,000	207,847
141784-DG-0	CARGILL INC 01/22/2013		11/12/2009	TRANSFER		10,985,771	11,000,000	174,778

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144141-CV-8	CAROLINA POWER & LIGHT 04/01/2035		04/29/2009	MORGAN KEEGAN & COMPANY, INC.		2,802,480	3,000,000	15,675
147528-D@-9	CASEY'S GENRL STORES SER A SR 05/15/2010		11/12/2009	TRANSFER		285,384	285,714	11,084
149123-BL-4	CATERPILLAR INC 09/15/2035		07/13/2009	J. P. MORGAN SECURITIES, INC.		12,441,660	14,000,000	249,394
1248MG-AP-9	CBASS 2007-CB1 AF6 01/25/2037		11/19/2009	TRANSFER		11,364,897	12,719,000	37,108
17311Y-AE-3	CBASS 2007-CB3 A5 03/25/2037		11/19/2009	TRANSFER		9,607,455	10,262,500	29,848
1248MM-AB-7	C-BASS CBO XVIII-A CLASS A-2 03/13/2047		11/18/2009	TRANSFER		10,429,853	43,001,608	
124857-AB-9	CBS CORP 05/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		4,242,047	2,000,000	96,122
17305E-BF-1	CCCIT 2002-A10, A10 12/17/2014		11/24/2009	TRANSFER		10,006,728	10,000,000	948
22822R-AC-4	CCI 2005-1, C 06/15/2035		11/12/2009	TRANSFER		10,000,000	10,000,000	38,055
22822R-AK-6	CCI 2006-1A D 11/15/2036		11/12/2009	TRANSFER		4,000,000	4,000,000	17,317
22822R-AL-4	CCI 2006-1A E 11/15/2036		11/12/2009	TRANSFER		3,000,000	3,000,000	13,647
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		12/01/2008	DIRECT			487	
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		01/01/2009	DIRECT			1,803	
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		01/01/2009	DIRECT			4,341	
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		01/01/2009	DIRECT			2,324	
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		01/01/2009	DIRECT			7,008	
125094-AB-8	CDP FINANCIAL 11/25/2014	A	11/20/2009	MORGAN STANLEY DEAN WITTER		41,986,560	42,000,000	
125094-AC-6	CDP FINANCIAL 11/25/2039	A	11/20/2009	MORGAN STANLEY DEAN WITTER		9,974,000	10,000,000	
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCH 02/14/2014	F	09/16/2009	Various		20,118,713	21,654,172	132,667
15135U-AA-7	CENOVUS ENERGY INC 09/15/2014	A	09/15/2009	BANK OF AMERICA		1,998,060	2,000,000	
15135U-AC-3	CENOVUS ENERGY INC 10/15/2019	A	09/15/2009	BANK OF AMERICA		11,991,997	7,000,000	42,750
15189X-AC-2	CENTERPOINT ENER HOUSTON 03/15/2013		11/12/2009	Various		10,722,021	10,000,000	79,958
15189X-AG-3	CENTERPOINT ENER HOUSTON 01/15/2014		10/19/2009	JEFFERIES & COMPANY, INC.		7,161,078	6,658,000	103,153
15189S-B*-9	CENTERPOINT PROPERTIES TR. SE 06/15/2013		11/12/2009	Various		4,773,969	5,000,000	125,767
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	09/29/2009	CITIBANK		23,000,000	23,000,000	8,361
15641S-AE-1	CENTURION CDO VII CLASS A-2 L 01/30/2016		11/12/2009	TRANSFER		19,945,438	19,945,438	4,902
15672W-AA-2	CEQUEL COM HLDG I/CAP CP 11/15/2017		12/02/2009	GOLDMAN, SACHS & CO.		1,492,500	1,500,000	11,859
173067-EN-5	CGCMT 2004-C2, XP 10/15/2041		11/18/2009	TRANSFER		3,581,583	294,610,397	123,898
173067-GH-6	CGCMT 2005-C3, XP 05/15/2043		11/18/2009	TRANSFER		3,227,498	387,250,000	73,598
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		04/02/2009	Various		9,936,032	11,969,620	
166751-AK-3	CHEVRON CORP 03/03/2012		02/26/2009	BARCLAYS BANK		22,998,820	8,000,000	99,188
171202-AC-8	CHRYSLER FINANCIAL AUTO SECUR 06/08/2013		11/19/2009	BARCLAYS BANK		5,999,189	6,000,000	
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, 07/25/2014		01/22/2009	CREDIT SUISSE		610,869	610,869	
125509-BL-2	CIGNA CORP 05/01/2019		05/04/2009	J. P. MORGAN SECURITIES, INC.		9,971,100	10,000,000	
17275R-AE-2	CISCO SYSTEMS INC 02/15/2019		02/09/2009	GOLDMAN, SACHS & CO.		4,988,700	5,000,000	
17275R-AF-9	CISCO SYSTEMS INC 01/15/2040		11/09/2009	DEUTSCHE BANK SECURITIES		6,820,730	7,000,000	
17275R-AH-5	CISCO SYSTEMS INC 01/15/2020		11/09/2009	BARCLAYS BANK		9,985,200	10,000,000	
12558M-AG-7	CITHE 02/25/2030		11/30/2009	TRANSFER		2,889,207	2,795,766	13,963
172967-FA-4	CITIGROUP INC 01/15/2015		12/02/2009	CITIBANK		15,281,415	15,000,000	
17313U-AA-7	CITIGROUP INC 12/09/2011		11/12/2009	TRANSFER		15,286,523	15,000,000	183,281
17313U-AE-9	CITIGROUP INC 04/30/2012		11/12/2009	Various		60,168,021	60,000,000	56,076
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA S 07/09/2010		11/17/2009	ALLSTATE LIFE INSURANCE CO		1,779,358	1,780,874	3,174
178566-AB-1	CITY NATIONAL CORP 02/15/2013		03/18/2009	TRANSFER		999,721	1,000,000	4,698
18055#-AA-0	CLARION LION PROPERTIES FUND 04/27/2012		11/12/2009	TRANSFER		12,000,000	12,000,000	25,550
18055#-AC-6	CLARION LION PROPERTIES FUND 08/23/2015		11/12/2009	TRANSFER		4,627,937	5,000,000	57,275
18451Q-AA-6	CLEAR CHANNEL WORLDWIDE 12/15/2017	R	12/18/2009	GOLDMAN, SACHS & CO.		400,000	400,000	
18451Q-AB-4	CLEAR CHANNEL WORLDWIDE 12/15/2017	R	12/18/2009	GOLDMAN, SACHS & CO.		475,000	475,000	
185508-AE-8	CLECO POWER LLC 12/01/2035		11/09/2009	KEYBANK NATIONAL ASSOCIATION		8,712,540	9,000,000	263,250
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 08/15/2024		08/13/2009	GOLDMAN, SACHS & CO.		12,930,580	13,000,000	
189054-AM-1	CLOROX COMPANY 01/15/2010		11/12/2009	TRANSFER		10,004,555	10,000,000	136,500
189054-AR-0	CLOROX COMPANY 11/01/2015		11/04/2009	WELLS FARGO BROKERAGE SERVICES		9,983,000	10,000,000	
12572Q-AD-7	CME GROUP INC 02/15/2014		11/12/2009	TRANSFER		2,190,986	2,000,000	27,792
14041G-CV-6	COAFT 06-A A4 12/15/2012		08/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,648,184	15,052,726	2,707
191085-AA-7	COCA-COLA AMATIL LTD 11/02/2014	F	11/12/2009	Various		34,964,741	35,000,000	15,799
191216-AL-4	COCA-COLA CO 03/15/2014		03/03/2009	BANK OF AMERICA		7,465,875	7,500,000	
191216-AM-2	COCA-COLA CO 03/15/2019		03/03/2009	BANK OF AMERICA		4,955,089	2,500,000	19,297
191219-BG-8	COCA-COLA ENTERPRISES 09/30/2009		03/30/2009	VARIOUS		182,565		
191219-BU-7	COCA-COLA ENTERPRISES 03/01/2012		02/17/2009	BANK OF AMERICA		9,981,200	10,000,000	
191219-BW-3	COCA-COLA ENTERPRISES 08/15/2019		08/04/2009	BANK OF AMERICA		4,949,100	5,000,000	
21987B-AL-2	CODELCO INC 10/24/2036	F	11/19/2009	DEUTSCHE BANK A.G.		6,762,250	6,500,000	31,263
21987B-AM-0	CODELCO INC 01/15/2019	F	11/12/2009	Various		14,330,810	12,000,000	305,000
196777-KA-3	COLORADO STUDENT OBLIG BD SR 12/01/2034		11/24/2009	TRANSFER		11,900,000	11,900,000	2,458
20030N-AB-7	COMCAST CORP 01/15/2015		11/12/2009	TRANSFER		4,643,843	4,500,000	95,063
200339-CG-2	COMERICA BANK 11/21/2016		11/12/2009	TRANSFER		5,092,201	5,125,000	141,289
20047N-AL-6	COMM 2004-LB4A, XP 11/15/2011		11/18/2009	TRANSFER		2,154,748	260,000,000	94,389

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126169-BG-5	COMM 2005-F10A, AJ2 04/15/2017		11/18/2009	TRANSFER		30,000,000	30,000,000	1,072
20272B-AF-1	COMMONWEALTH BANK AUST 06/25/2014	F	11/17/2009	BARCLAYS BANK		20,266,672	19,334,000	282,290
20272B-AK-0	COMMONWEALTH BANK AUST 09/17/2014	F	09/10/2009	GOLDMAN, SACHS & CO.		4,989,778	2,000,000	13,292
20272B-AN-4	COMMONWEALTH BANK AUST 11/25/2014	F	11/18/2009	MORGAN STANLEY DEAN WITTER		14,989,500	15,000,000	
2027A0-DH-9	COMMONWEALTH BANK AUST 10/15/2014	F	10/08/2009	GOLDMAN, SACHS & CO.		9,969,511	5,000,000	14,063
202795-HN-3	COMMONWEALTH EDISON 08/15/2016		11/03/2009	ROYAL BANK OF SCOTLAND PLC		4,803,260	4,400,000	58,905
202795-HS-2	COMMONWEALTH EDISON 09/15/2017		12/17/2009	CANTOR, FITZGERALD & CO.		5,025,330	4,500,000	74,569
202795-HU-7	COMMONWEALTH EDISON 03/15/2018		04/30/2009	J. P. MORGAN SECURITIES, INC.		5,752,200	6,000,000	48,333
12543D-AF-7	COMMUNITY HEALTH SYSTEMS 07/15/2015		11/30/2009	BARCLAYS BANK		5,112,500	5,000,000	170,104
G2044@-AP-0	COMPASS GROUP PLC, DUE 2010 11/21/2010	F	11/01/2009	TRANSFER		28,000,000	28,000,000	119,233
20557#-AB-7	COMPUTERSHARE LTD SER B GTD S 03/22/2012	R	11/12/2009	TRANSFER		16,000,000	16,000,000	109,778
205887-BD-3	CONAGRA FOODS INC 06/15/2017		01/27/2009	BARCLAYS BANK		4,899,200	5,000,000	36,369
205887-BE-1	CONAGRA FOODS INC 04/15/2014		10/27/2009	Various		14,489,140	10,300,000	33,536
205887-AW-2	CONAGRA INC 09/15/2010		11/12/2009	TRANSFER		4,769,847	4,666,000	58,179
20825C-AM-6	CONOCOPHILLIPS 05/15/2013		11/12/2009	Various		8,491,540	8,000,000	165,244
20825C-AS-3	CONOCOPHILLIPS 02/01/2014		11/12/2009	Various		18,726,958	18,000,000	125,347
20825C-AT-1	CONOCOPHILLIPS 01/15/2015		12/07/2009	CANTOR, FITZGERALD & CO.		2,153,260	2,000,000	50,856
209111-EY-5	CONS EDISON CO OF NY 12/01/2039		12/02/2009	J. P. MORGAN SECURITIES, INC.		10,958,420	11,000,000	
Q2759#-AJ-6	CONSOLIDATED PRESS (FINANCE) 04/29/2012	F	11/12/2009	TRANSFER		721,530	750,000	1,335
210371-AH-3	CONSTELLATION ENERGY 04/01/2012		11/12/2009	Various		11,558,657	10,735,000	70,998
210518-CF-1	CONSUMERS ENERGY CO 03/15/2015		11/12/2009	TRANSFER		10,014,023	10,000,000	79,167
210518-BV-7	CONSUMERS ENERGY COMPANY 04/15/2013		11/12/2009	TRANSFER		3,974,388	3,740,000	15,077
210518-CD-6	CONSUMERS ENERGY-ITC 02/15/2012		11/12/2009	TRANSFER		10,073,672	10,000,000	120,833
210805-AM-9	CONTINENTAL AIRLINES 10/15/2013		11/12/2009	TRANSFER		1,525,347	1,535,386	7,992
21079U-AA-3	CONTINENTAL AIRLINES INC 11/10/2019		11/12/2009	TRANSFER		5,000,000	5,000,000	2,014
216871-AB-9	COOPER INDUSTRIES INC 11/15/2012		11/12/2009	TRANSFER		15,969,591	16,000,000	413,000
N2272#-AA-6	CORIO N.V. SER. A GTD SR NTS 08/24/2011	F	11/12/2009	TRANSFER		20,000,000	20,000,000	222,300
219350-AS-4	CORNING INC 05/15/2019		12/01/2009	TRANSFER		9,999,229	10,000,000	331,250
219868-BL-9	CORP ANDINA DE FOMENTO 01/12/2017	F	11/12/2009	Various		10,162,800	10,000,000	196,458
219868-BN-5	CORP ANDINA DE FOMENTO 06/04/2019	F	10/05/2009	Various		56,754,050	55,000,000	279,861
22238H-GQ-7	COUNTRYWIDE FINL CORP 06/07/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		3,198,438	3,000,000	4,833
222862-AH-7	COVENTRY HEALTH CARE INC 08/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		3,922,508	4,000,000	85,400
224044-AY-3	COX COMMUNICATIONS INC 11/01/2010		11/12/2009	TRANSFER		7,019,998	7,000,000	16,576
224044-BM-8	COX COMMUNICATIONS INC 12/15/2014		07/21/2009	ROYAL BANK OF SCOTLAND PLC		4,135,640	4,000,000	23,617
22237P-AC-7	CPMH 2005-1, A3 12/15/2035		11/18/2009	TRANSFER		4,999,696	5,000,000	11,333
12619B-AD-5	CPS AUTO TRUST 06/17/2013		12/14/2009	DEUTSCHE BANK SECURITIES		10,127,437	9,941,042	2,839
225460-AA-5	CREDIT SUISSE NEW YORK 05/01/2014	F	04/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,989,700	10,000,000	
225460-AC-1	CREDIT SUISSE NEW YORK 08/13/2019	F	08/10/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		19,983,200	20,000,000	
12626P-AE-3	CRH AMERICA INC 10/15/2013	R	11/12/2009	TRANSFER		9,781,757	10,000,000	39,750
17309N-AD-3	CRMSI 2006-1, A4 07/25/2036		11/19/2009	TRANSFER		20,869,186	20,816,000	61,813
17310N-AH-1	CRMSI 2006-3, M2 11/25/2036		11/19/2009	TRANSFER		3,749,956	3,750,000	10,920
17310N-AK-4	CRMSI 2006-3, M4 11/25/2036		11/19/2009	TRANSFER		2,449,957	2,450,000	7,292
17310N-AM-0	CRMSI 2006-3, M6 11/25/2036		11/19/2009	TRANSFER		2,038,941	2,039,000	6,271
173109-AF-6	CRMSI 2007-1 A6 03/25/2037		11/19/2009	TRANSFER		12,526,285	12,500,000	35,638
173109-AG-4	CRMSI 2007-1 M1 03/25/2037		11/19/2009	TRANSFER		5,196,966	5,197,000	15,274
173109-AH-2	CRMSI 2007-1 M2 03/25/2037		11/19/2009	TRANSFER		6,339,876	6,340,000	18,789
17312H-AF-6	CRMSI 2007-2 A6 06/25/2037		11/18/2009	TRANSFER		7,513,354	7,500,000	22,189
17312H-AG-4	CRMSI 2007-2 M1 06/25/2037		11/18/2009	TRANSFER		10,356,846	10,357,000	31,257
17312H-AH-2	CRMSI 2007-2 M2 06/25/2037		11/18/2009	TRANSFER		4,561,865	4,562,000	13,874
17312H-AJ-8	CRMSI 2007-2 M3 06/25/2037		11/18/2009	TRANSFER		2,829,958	2,830,000	8,673
17312H-AK-5	CRMSI 2007-2 M4 06/25/2037		11/18/2009	TRANSFER		2,613,961	2,614,000	8,133
17312H-AL-3	CRMSI 2007-2 M5 06/25/2037		11/18/2009	TRANSFER		2,350,465	2,350,500	7,533
126304-AU-8	CSC HOLDINGS INC 06/15/2015		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,262,500	5,000,000	204,236
22540V-LV-2	CSFB 2001-CK6 08/15/2036		11/18/2009	TRANSFER		5,190,566	5,000,000	16,112
22541S-3Z-9	CSFB 2004-C5, ASP 11/15/2037		11/18/2009	TRANSFER		3,134,667	317,000,000	109,790
225470-G2-3	CSMC 2006-C1 AJ 02/15/2039		11/18/2009	TRANSFER		7,008,031	8,000,000	20,960
22545X-AG-8	CSMC 2007-CA, AJ 02/15/2040		11/18/2009	TRANSFER		30,462,714	36,000,000	92,769
126408-GL-1	CSX CORP 03/15/2013		03/18/2009	TRANSFER		1,996,096	2,000,000	958
126408-GM-9	CSX CORP 03/15/2018		08/26/2009	BANK OF AMERICA		8,636,000	8,000,000	230,556
126650-BH-2	CVS CAREMARK CORP 06/01/2017		12/18/2009	ROYAL BANK OF SCOTLAND PLC		5,343,350	5,000,000	17,569
126650-BJ-8	CVS CAREMARK CORP 06/01/2027		12/02/2009	ROYAL BANK OF SCOTLAND PLC		3,745,119	3,650,000	3,802
126650-BR-0	CVS CAREMARK CORP 09/15/2039		11/06/2009	Various		10,875,820	11,000,000	51,892
126650-BE-9	CVS CORP 08/15/2016		04/30/2009	MORGAN KEEGAN & COMPANY, INC.		5,184,550	5,000,000	68,056
02149J-AV-8	CWALT 2006-45T1 2A6 02/25/2037		11/30/2009	TRANSFER		948,449	4,303,819	
02146P-AB-1	CWALT 2006-HY12 A2 08/25/2036		07/16/2009	CANTOR FITZGERALD		11,985,729	12,055,308	41,071
126673-FH-0	CWHEL 2004-I, A 02/15/2034		11/24/2009	TRANSFER		2,133,513	2,133,514	251

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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
12669F-NK-5	CWHL 2004-J1 2A3 01/25/2019		11/30/2009	TRANSFER		7,167,778	7,138,408	27,314
126671-R3-2	CWL 2003-5, AF6 01/25/2034		11/30/2009	TRANSFER		5,721,297	5,689,500	22,018
126670-GT-9	CWL 2005-13, AF6 04/25/2036		11/30/2009	TRANSFER		4,891,926	4,858,473	22,156
126670-QV-3	CWL 2005-17, 1AF5 05/25/2036		11/30/2009	Various		11,855,083	12,228,548	54,810
12666R-AF-7	CWL 2006-9 1AF6 10/25/2046		11/30/2009	TRANSFER		3,143,804	3,119,805	15,051
12668W-AR-8	CWL 2007-4 M1 09/25/2037		11/30/2009	Various		12,708,636	15,250,000	
12668W-AS-6	CWL 2007-4 M2 09/25/2037		11/30/2009	Various		4,441,591	14,000,000	
12670B-AF-6	CWL 2007-S2 A6 05/25/2037		11/30/2009	TRANSFER		7,158,516	7,158,823	33,327
152314-LQ-1	CXHE 2004-D, MV1 09/25/2034		11/30/2009	TRANSFER		4,948,038	4,948,038	588
152314-LR-9	CXHE 2004-D, MV2 09/25/2034		11/30/2009	TRANSFER		1,757,416	1,757,416	226
152314-MD-9	CXHE 2005-A AF6 01/25/2035		11/19/2009	TRANSFER		4,898,821	5,000,000	11,725
233880-AD-5	DAIMLER CHRYSLER AUTO TRUST 05/08/2013		11/23/2009	J. P. MORGAN SECURITIES, INC.		5,610,860	5,500,000	14,543
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST 03/08/2013		09/24/2009	WACHOVIA SECURITIES		7,872,656	7,500,000	23,100
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	11/12/2009	Various		6,370,961	6,000,000	137,563
23386#-AF-9	DAIRY FARMERS OF AMERICA SER 03/21/2013		03/18/2009	TRANSFER		3,000,000	3,000,000	72,423
23327@-AA-4	DAIRY FARMERS PREFERRED CAPIT 10/02/2012		11/12/2009	TRANSFER		3,049,295	3,000,000	24,600
237194-AF-2	DARDEN RESTAURANTS INC 10/15/2012		12/17/2009	Various		15,076,064	14,000,000	89,219
23918K-AE-8	DAVITA INC 03/15/2013		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,350,000	1,350,000	20,620
23918K-AH-1	DAVITA INC 03/15/2015		12/10/2009	Various		2,949,188	2,950,000	49,995
23383W-AE-8	DCAT 2006-B, B 11/08/2012		11/19/2009	TRANSFER		9,499,722	9,500,000	15,936
244199-BD-6	DEERE & COMPANY 10/16/2029		10/15/2009	Various		9,971,060	10,000,000	2,389
24702R-AH-4	DELL INC 06/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		10,415,860	10,000,000	1,875
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		1,299,663	1,315,000	46,117
25271C-AK-8	DIAMOND OFFSHORE DRILL 05/01/2019		04/29/2009	J. P. MORGAN SECURITIES, INC.		2,995,530	3,000,000	
25271C-AL-6	DIAMOND OFFSHORE DRILL 10/15/2039		10/05/2009	J. P. MORGAN SECURITIES, INC.		1,986,880	2,000,000	
25459H-AH-8	DIRECTV HOLDINGS/FING 10/01/2019		11/12/2009	Various		14,889,231	15,000,000	40,799
25459H-AJ-4	DIRECTV HOLDINGS/FING 10/01/2014		12/17/2009	Various		11,260,116	11,000,000	100,938
25470D-AA-7	DISCOVERY COMMUNICATIONS 08/15/2019		08/12/2009	J. P. MORGAN SECURITIES, INC.		27,840,339	23,000,000	64,844
25467L-A@-5	DISCOVERY COMMUNICATIONS SER 12/01/2012		11/12/2009	TRANSFER		20,000,000	20,000,000	179,783
23311M-A*-8	DIVERSIFIED COLLECTION SERVIC 02/04/2011		06/15/2009	SCHEDULED PAY UP		24,200	24,200	
23311M-A@-6	DIVERSIFIED COLLECTION SERVIC 08/04/2011		06/15/2009	SCHEDULED PAY UP		38,000	38,000	
256853-AA-0	DOLPHIN ENERGY LTD 06/15/2019	F	07/23/2009	ROYAL BANK OF SCOTLAND PLC		22,500,000	22,500,000	
257469-AC-0	DOMINION RESOURCES INC 09/15/2014		11/12/2009	TRANSFER		1,780,635	1,750,000	19,936
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		02/23/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,058,160	2,000,000	8,382
482038-AD-4	DOMINION RESOURCES/JUNIPER CA 08/15/2013		11/12/2009	TRANSFER		8,275,000	8,275,000	175,375
260546-AA-4	DOW CHEMICAL PASS THRU TRUST 09/30/2009		06/29/2009	VARIOUS		4,485		
26138E-AG-4	DR PEPPER SNAPPLE GROUP 05/01/2013		03/18/2009	TRANSFER		5,095,953	5,000,000	116,450
26207P-BM-1	DRIVE 2005-3, A-4 06/17/2013		03/18/2009	TRANSFER		15,541,203	15,541,777	6,592
233326-AB-3	DST SYSTEMS INC 4.125000% 08/ 08/15/2023		02/10/2009	Various		1,449,068	1,500,000	30,479
233331-AN-7	DTE ENERGY COMPANY 05/15/2014		12/01/2009	TRANSFER		5,000,000	5,000,000	189,566
26358E-AA-0	DUANE STREET 4, CLASS A1T LOA 11/16/2021		09/23/2009	Various		12,717,333	15,998,668	26,027
26358B-AA-6	DUANE STREET CLO 2006-3A, CLA 01/11/2021		09/18/2009	BANK OF AMERICA		25,462,570	29,868,118	46,661
26442C-AH-7	DUKE ENERGY CAROLINAS 02/15/2040		11/16/2009	BANK OF AMERICA		9,957,300	10,000,000	
26441C-AC-9	DUKE ENERGY CORP 09/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		15,269,805	15,000,000	179,396
26439X-AF-0	DUKE ENERGY FIELD SRVCS 10/15/2015		11/12/2009	TRANSFER		6,961,480	7,000,000	28,219
26439X-AB-9	DUKE ENERGY FIELD SVCS 08/16/2010		11/12/2009	TRANSFER		15,307,746	15,000,000	282,188
26442E-AA-8	DUKE ENERGY OHIO INC 04/01/2019		03/18/2009	DEUTSCHE BANK SECURITIES		1,999,200	2,000,000	
26442T-AA-5	DUKE UNIVERSITY 04/01/2014		12/01/2009	TRANSFER		4,998,578	5,000,000	23,917
277432-AH-3	EASTMAN CHEMICAL 11/15/2019		10/28/2009	J. P. MORGAN SECURITIES, INC.		4,994,900	5,000,000	
278058-AY-8	EATON CORP 10/15/2034		07/22/2009	J. P. MORGAN SECURITIES, INC.		4,038,000	5,000,000	77,208
26835P-AC-4	EDP FINANCE BV 10/01/2019	F	09/22/2009	CITIBANK		7,948,979	5,000,000	17,558
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) L 11/30/2014	F	09/30/2009	SCHEDULED PAY UP		17,442	17,442	
263534-BY-4	EI DU PONT DE NEMOUR & C 01/15/2015		11/04/2009	MORGAN STANLEY DEAN WITTER		9,975,700	10,000,000	
263534-BZ-1	EI DU PONT DE NEMOUR & C 01/15/2020		11/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,937,750	15,000,000	
28264Q-GC-2	EKSPORTFINANS A/S 06/26/2017	F	11/18/2009	CANTOR, FITZGERALD & CO.		27,375,000	25,000,000	561,458
28264Q-R6-3	EKSPORTFINANS A/S 11/17/2014	F	11/25/2009	RBC DOMINION SECURITIES		13,693,376	13,600,000	13,867
268317-AA-2	ELECTRICITE DE FRANCE 01/26/2014	F	11/12/2009	Various		19,427,916	19,500,000	153,847
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. 12/15/2015	F	11/12/2009	TRANSFER		12,678,016	13,000,000	275,503
285661-AD-6	ELECTRONIC DATA SYSTEMS 08/01/2013		11/12/2009	Various		22,183,152	20,000,000	300,000
532457-BA-5	ELI LILLY & CO 03/15/2037		04/07/2009	J. P. MORGAN SECURITIES, INC.		3,437,506	3,670,000	15,842
532457-BD-9	ELI LILLY & CO 03/06/2012		11/12/2009	TRANSFER		10,047,741	10,000,000	65,083
29078P-AD-2	EMBARCADERO AIRCRAFT SECURITI 08/15/2025		12/15/2009	SCHEDULED PAY UP		138,817	138,817	
268648-AM-4	EMC CORP 1.750000% 12/01/2013 12/01/2013		11/11/2009	Various		9,754,934	9,550,000	72,455
291011-BD-5	EMERSON ELECTRIC CO 11/15/2039		11/10/2009	J. P. MORGAN SECURITIES, INC.		9,886,800	10,000,000	

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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
29250R-AC-0	ENBRIDGE ENERGY PARTNERS 06/01/2013		11/04/2009	ROYAL BANK OF SCOTLAND PLC		3,070,920	3,000,000	62,542
698900-AF-4	ENCANA CORP 11/01/2011	A	11/12/2009	TRANSFER		5,132,573	5,000,000	9,625
29268B-AD-3	ENEL FINANCE INTL SA 10/07/2014	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		5,983,944	3,000,000	11,302
29268B-AF-8	ENEL FINANCE INTL SA 10/07/2039	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		1,989,260	2,000,000	
29266M-AD-1	ENERGY EAST CORPORATION 06/15/2012	R	11/12/2009	TRANSFER		5,130,279	5,000,000	137,813
29273R-AG-4	ENERGY TRANSFER PARTNERS 07/01/2013		11/18/2009	ROYAL BANK OF SCOTLAND PLC		9,583,837	8,915,000	200,978
29274A-A*-6	ENERGY WEST INC. SERIES 2017 06/29/2017		11/12/2009	TRANSFER		6,500,000	6,500,000	147,926
29348Q-AA-0	ENOGEX LLC 07/15/2014		06/24/2009	WACHOVIA SECURITIES		3,990,720	4,000,000	
29364L-AN-2	ENTERGY GULF STATES 08/01/2015		11/12/2009	TRANSFER		9,639,924	10,000,000	147,292
29364L-AU-6	ENTERGY GULF STATES 06/01/2015		11/12/2009	TRANSFER		4,917,468	5,000,000	127,458
29365P-AN-2	ENTERGY GULF STATES LA 05/01/2018		05/06/2009	ROYAL BANK OF SCOTLAND PLC		4,766,050	5,000,000	8,333
29365P-AP-7	ENTERGY GULF STATES LA 10/01/2024		09/29/2009	BARCLAYS BANK		6,994,400	7,000,000	
29364W-AE-8	ENTERGY LOUISIANA HOLDINGS 09/01/2015		11/12/2009	TRANSFER		11,998,610	12,000,000	131,587
29364W-AG-3	ENTERGY LOUISIANA HOLDINGS 11/01/2010		11/12/2009	TRANSFER		9,999,676	10,000,000	17,814
29364W-AK-4	ENTERGY LOUISIANA LLC 11/01/2024		11/10/2009	J. P. MORGAN SECURITIES, INC.		7,972,640	8,000,000	
29379V-AE-3	ENTERPRISE PRODUCTS OPER 08/01/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		8,502,080	8,000,000	191,156
29379V-AJ-2	ENTERPRISE PRODUCTS OPER 02/01/2013		10/27/2009	EXCHANGE		8,799,533	8,575,000	125,469
D2488*-AA-1	ENTERPRISE RENT-A-CAR COMPANY 02/09/2012		11/01/2009	TRANSFER		18,576,375	18,576,375	163,751
G3107#-AA-3	ENTERPRISE RENT-A-CAR COMPANY 02/09/2012		11/01/2009	TRANSFER		4,423,625	4,423,625	38,994
26875P-AD-3	EOG RESOURCES INC 06/01/2019		05/18/2009	J. P. MORGAN SECURITIES, INC.		17,966,880	18,000,000	
26884L-AA-7	EQT CORP 06/01/2019		05/12/2009	J. P. MORGAN SECURITIES, INC.		3,986,720	4,000,000	
898388-AA-7	ESTATE OF JAMES CAMPBELL SER 09/30/2011		11/12/2009	TRANSFER		10,000,000	10,000,000	189,567
898388-AD-1	ESTATE OF JAMES CAMPBELL SERI 09/30/2013		11/12/2009	TRANSFER		15,000,000	15,000,000	13,124
26924X-AD-7	ETRVM 2004-1, A4 07/07/2021		11/19/2009	TRANSFER		4,999,904	5,000,000	6,967
26924X-AE-5	ETRVM 2004-1, A5 11/07/2031		11/19/2009	TRANSFER		8,569,961	8,572,000	13,087
26924X-AF-2	ETRVM 2004-1, B 11/07/2031		11/18/2009	TRANSFER		1,966,628	1,986,909	2,580
26924X-AG-0	ETRVM 2004-1, C 11/07/2031		12/07/2009	Various		2,974,137	3,004,530	8,715
Q3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 09/16/2014	F	07/15/2009	BANK OF AMERICA		10,000,000	10,000,000	
30161M-AF-0	EXELON GENERATION CO LLC 10/01/2019		11/12/2009	Various		12,974,711	13,000,000	21,233
30161M-AG-8	EXELON GENERATION CO LLC 10/01/2039		09/16/2009	MORGAN STANLEY DEAN WITTER		9,986,300	10,000,000	
30215*-AL-2	EXPLORER PIPELINE CO. SER K S 07/31/2017		11/12/2009	TRANSFER		2,909,091	2,909,091	63,961
30215*-AP-3	EXPLORER PIPELINE CO. SER N S 01/31/2015		11/12/2009	TRANSFER		8,555,598	8,571,429	142,071
302154-AS-8	EXPORT-IMPORT BK KOREA 10/17/2012	F	12/17/2009	ALLSTATE INSURANCE COMPANY		4,291,720	4,000,000	36,667
302182-AC-4	EXPRESS SCRIPTS INC 06/15/2012		12/17/2009	Various		27,523,826	25,780,000	122,672
30704@-AB-0	FAMILY DOLLAR STORES, SER 200 09/27/2015		11/12/2009	TRANSFER		15,600,000	15,600,000	102,180
31677A-AA-2	FIFTH THIRD BANK 02/01/2015		11/01/2009	TRANSFER		11,617,287	11,725,000	142,328
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. 05/17/2011		11/12/2009	TRANSFER		4,797,189	5,000,000	13,171
320806-AP-7	FIRST MARYLAND BANCORP 06/01/2009	R	03/30/2009	VARIOUS		52,549		
337158-AD-1	FIRST TENNESSEE BANK 01/15/2015		11/20/2009	TRANSFER		19,988,431	20,000,000	350,694
33764R-AA-5	FIRSTAR BANK 12/01/2009		11/12/2009	TRANSFER		3,384,353	3,379,000	107,670
337932-AB-3	FIRSTENERGY CORP 11/15/2011		11/12/2009	TRANSFER		178,212	175,000	5,550
33766J-AD-5	FIRSTENERGY SOLUTIONS CO 08/15/2021		08/04/2009	MORGAN STANLEY DEAN WITTER		11,999,760	12,000,000	
33766J-AF-0	FIRSTENERGY SOLUTIONS CO 08/15/2039		08/04/2009	MORGAN STANLEY DEAN WITTER		7,972,400	8,000,000	
33842R-AA-1	FLAGSHIP 06-1A, CLASS A LOANS 09/20/2019		08/31/2009	GOLDMAN, SACHS & CO.		16,173,735	19,563,000	24,625
33938E-AJ-6	FLEXTRONICS INTL LTD 05/15/2013	F	12/02/2009	Various		930,000	1,000,000	3,972
33938E-AN-7	FLEXTRONICS INTL LTD 11/15/2014	F	12/01/2009	Various		1,940,000	2,000,000	6,424
340711-AM-2	FLORIDA GAS TRANSMISSION 12/01/2010		11/12/2009	Various		21,095,588	20,000,000	647,066
340711-AQ-3	FLORIDA GAS TRANSMISSION 05/15/2019		04/30/2009	Various		8,120,300	8,000,000	
341081-FB-8	FLORIDA POWER & LIGHT 04/01/2039		03/27/2009	CITIBANK		6,093,977	6,015,000	13,941
341099-BZ-1	FLORIDA POWER CORP 07/15/2011		11/12/2009	TRANSFER		15,399,359	15,000,000	324,188
341099-CL-1	FLORIDA POWER CORP 06/15/2038		11/20/2009	ROYAL BANK OF SCOTLAND PLC		9,030,720	8,000,000	227,556
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMA 10/31/2012		09/30/2009	SCHEDULED PAY UP		10,847	10,847	
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMA 11/02/2013		09/30/2009	SCHEDULED PAY UP		6,487	6,487	
302491-AQ-8	FMC CORP 12/15/2019		11/24/2009	CITIBANK		7,973,200	8,000,000	
346091-BC-4	FOREST OIL CORPORATION 02/15/2014		12/07/2009	CITIBANK		1,042,500	1,000,000	27,153
41641#-AF-2	FOREST RESOURCES, LLC (HANCOC 06/30/2012		09/30/2009	SCHEDULED PAY UP		117,884	117,884	
34640#-AA-9	FORMOSA PLASTICS CORP USA / F 10/15/2018		11/12/2009	TRANSFER		7,075,261	6,857,143	37,029
35177P-AK-3	FRANCE TELECOM 03/01/2011	F	11/12/2009	TRANSFER		10,318,954	10,000,000	152,847
35177P-AT-4	FRANCE TELECOM 07/08/2019	F	06/29/2009	BANK OF AMERICA		4,974,400	5,000,000	
C8854*-AA-5	FREEMAN DECORATING CO. SER A 06/28/2011		11/12/2009	TRANSFER		4,985,923	5,000,000	107,014
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	01/28/2009	VARIOUS		(13,792)		
33848J-AE-5	FSTAR 2007-1A AF5 01/25/2035		11/19/2009	TRANSFER		37,499,546	37,500,000	106,856
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS 04/17/2017		11/12/2009	TRANSFER		14,792,325	14,792,325	5,563
363620-AC-9	GALLATIN CLO III 2007-1, CLAS 05/15/2021		10/14/2009	SALOMON SMITH BARNEY		7,287,500	10,000,000	14,083
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PA 01/02/2025		11/12/2009	TRANSFER		3,834,361	3,834,361	78,882
396789-JU-4	GCCFC 2005-GG3, A4 08/10/2042		11/19/2009	TRANSFER		5,013,898	5,000,000	11,998

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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
396789-LJ-6	GCCFC 2005-GG5, A41 04/10/2037		11/19/2009	TRANSFER		7,516,262	7,500,000	19,661
20173M-AG-5	GCCFC 2006-GG7 AM 07/10/2038		11/19/2009	TRANSFER		3,986,237	4,165,000	12,324
20173Q-AL-5	GCCFC 2007-GG9, D 03/10/2039		10/30/2009	VARIOUS		161,275		
36158Y-EQ-8	GECMC 2002-1A 12/10/2035		11/19/2009	TRANSFER		4,203,357	4,071,000	12,761
36158Y-FW-4	GECMC 2002-2A, D 08/11/2036		11/19/2009	TRANSFER		1,001,612	1,000,000	2,793
36828Q-AE-6	GECMC 2003-C1, B 01/10/2038		11/19/2009	TRANSFER		1,001,897	1,000,000	2,467
36828Q-AF-3	GECMC 2003-C1, C 01/10/2038		11/19/2009	TRANSFER		1,252,419	1,250,000	3,109
36828Q-KR-6	GECMC 2005-C1, A5 06/10/2048		11/19/2009	TRANSFER		2,507,135	2,500,000	5,965
36828Q-LX-2	GECMC 2005-C1, AAB 06/10/2048		11/19/2009	TRANSFER		2,504,808	2,500,000	5,749
36828Q-KU-9	GECMC 2005-C1, XP 06/10/2048		11/18/2009	TRANSFER		1,604,428	243,700,000	49,202
368710-AC-3	GENENTECH INC 07/15/2035		06/11/2009	BARCLAYS BANK		8,821,300	10,000,000	156,042
369550-AK-4	GENERAL DYNAMICS CORP 05/15/2013		03/18/2009	TRANSFER		2,446,543	2,500,000	36,302
36962G-3A-0	GENERAL ELEC CAP CORP 08/07/2037		09/04/2009	CITIBANK		9,163,400	10,000,000	56,375
36962G-X8-2	GENERAL ELEC CAP CORP 08/22/2011		11/12/2009	TRANSFER		10,000,000	10,000,000	174,778
36962G-Z5-6	GENERAL ELEC CAP CORP 11/15/2011		11/12/2009	TRANSFER		15,000,000	15,000,000	405,625
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		11/12/2009	TRANSFER		34,992,731	35,000,000	106,750
36967H-AN-7	GENERAL ELEC CAP CORP 03/12/2012		11/12/2009	TRANSFER		19,993,733	20,000,000	75,000
36967H-BB-2	GENERAL ELEC CAP CORP 09/28/2012		11/12/2009	TRANSFER		15,071,201	15,000,000	36,667
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 04/11/2014		11/17/2009	ALLSTATE LIFE INSURANCE CO		11,075,748	10,768,689	12,581
370334-AS-3	GENERAL MILLS INC 02/15/2012		11/12/2009	Various		13,660,379	12,621,679	174,014
370334-BB-9	GENERAL MILLS INC 02/15/2017		04/21/2009	WALL STREET ACCESS		5,158,650	5,000,000	54,625
370334-BG-8	GENERAL MILLS INC 08/15/2013		11/12/2009	TRANSFER		2,699,605	2,500,000	31,719
370334-BH-6	GENERAL MILLS INC 02/15/2019		05/22/2009	Various		8,031,130	8,000,000	54,146
45957@-AD-8	GENERAL PARTS (INT'L GROUP) S 11/01/2011		11/12/2009	TRANSFER		5,400,000	5,400,000	8,646
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES 07/03/2012	F	11/12/2009	Various		18,227	3,557,686	
373334-JP-7	GEORGIA POWER COMPANY 12/01/2019		12/08/2009	J. P. MORGAN SECURITIES, INC.		6,982,080	7,000,000	
377372-AC-1	GLAXOSMITHKLINE CAP INC 05/15/2013	R	11/12/2009	TRANSFER		2,080,175	2,000,000	47,692
37943T-AB-4	GLOBALSANTAFE CORP 02/15/2013		03/18/2009	TRANSFER		2,978,439	2,920,000	13,383
361849-TS-1	GMAC 2002-C1, C 11/15/2039		11/18/2009	TRANSFER		2,582,366	2,500,000	7,734
36186C-AQ-6	GMAC LLC 11/01/2031		12/31/2008	EXCHANGE		1,260,000	2,000,000	
36186C-AW-3	GMAC LLC 12/01/2014		12/31/2008	EXCHANGE		2,982,000	4,200,000	
361849-M8-2	GMACC 2005-C1, A4 05/10/2043		11/19/2009	TRANSFER		5,108,495	5,100,000	11,778
361849-M9-0	GMACC 2005-C1, X2 05/10/2043		11/18/2009	TRANSFER		903,941	135,525,000	44,044
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.		4,600,938	4,593,761	6,699
38012T-AC-6	GMACM 2006-HE3, A3 10/25/2036		11/30/2009	TRANSFER		26,019,968	29,715,868	
38141E-A4-1	GOLDMAN SACHS GROUP INC 08/01/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		25,901,575	25,000,000	365,017
38141G-FM-1	GOLDMAN SACHS GROUP INC 04/01/2018		11/12/2009	TRANSFER		6,414,324	6,450,000	45,177
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		11/12/2009	TRANSFER		14,999,463	15,000,000	79,219
38146F-AH-4	GOLDMAN SACHS GROUP INC 03/15/2011		11/12/2009	TRANSFER		29,990,032	30,000,000	80,750
38239D-AA-2	GOODMAN GLOBAL GRP INC 12/15/2014		12/11/2009	Various		1,114,106	2,000,000	
382388-AW-6	GOODRICH CORP 03/01/2020		12/08/2009	CITIBANK		6,983,130	7,000,000	
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. 03/31/2012		06/01/2009	various		74,889		
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS 04/01/2013		11/12/2009	TRANSFER		1,383,841	1,400,000	10,507
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS 06/01/2013		11/12/2009	TRANSFER		2,169,698	2,254,545	67,051
389406-A#-6	GRAYBAR ELECTRIC 7.36% SR NTS 05/01/2011		11/12/2009	TRANSFER		2,864,642	2,856,800	6,425
36228C-PU-1	GSMS 2003-C1, B 01/10/2040		11/19/2009	TRANSFER		3,005,468	3,000,000	7,100
36228C-SH-7	GSMS 2004-C1, B 10/10/2028		04/29/2009	VARIOUS		190,277		
36228C-TK-9	GSMS 2004-GG2, B 08/10/2038		11/19/2009	TRANSFER		3,463,708	3,500,000	9,608
36228C-XD-0	GSMS 2006-GG6, D 04/10/2038		11/18/2009	TRANSFER		6,473,428	6,510,000	17,879
362631-AB-9	GSR 2006-0A1 2A1 08/25/2046		08/04/2009	BANK OF AMERICA		11,412,561	16,130,829	2,341
402740-AA-2	GULFSTREAM NATURAL GAS 11/01/2015		11/12/2009	TRANSFER		4,998,216	5,000,000	8,494
402740-AC-8	GULFSTREAM NATURAL GAS 06/01/2016		11/12/2009	Various		7,974,750	8,000,000	127,417
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 03/02/2014		08/06/2009	DEUTSCHE BANK SECURITIES		669,875	669,875	
403660-AA-1	GWF ENERGY LLC 12/30/2011		11/10/2009	TRANSFER		3,096,909	3,096,909	21,097
G4235#-AA-6	H2 CREDIT PARTNERS (FKA COP I 06/19/2012		12/19/2008	EXCHANGE		94,849		
40536Y-AJ-3	HALCYON CLO II CLASS B LOANS 04/24/2021		04/24/2009	SCHEDULED PAY UP		83,181	83,181	
406216-AX-9	HALLIBURTON COMPANY 09/15/2019		04/21/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,268,450	5,000,000	35,021
40624@-AB-6	HALLMARK CARDS INC. SERIES B 07/23/2012		11/12/2009	TRANSFER		12,536,085	12,000,000	324,093
40431K-AG-5	HALO 2007-WF1 M1 12/25/2036		11/19/2009	TRANSFER		437,419	1,300,000	
40431K-AH-3	HALO 2007-WF1 M2 12/25/2036		11/19/2009	TRANSFER		327,617	2,570,000	
41163V-AB-4	HARBOURVIEW CLO 2006-1, CLASS 12/27/2019		10/23/2009	ICP CAPITAL LLC		11,362,500	15,000,000	8,289
41162S-AC-0	HARCH 2007-1A, CLASS B LOANS 04/17/2020		10/09/2009	SALOMON SMITH BARNEY		12,320,000	16,000,000	31,070
41242*-AD-4	HARDWOOD FUNDING, LLC (NBA) S 06/08/2012		11/12/2009	TRANSFER		13,000,000	13,000,000	297,213

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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
41283A-BZ-1	HARLEY-DAVIDSON MOTORCYCLE TR 05/15/2013		12/09/2009	Various		13,138,945	13,000,000	44,339
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		11,095,730	10,766,845	3,248
413875-AJ-4	HARRIS CORPORATION 10/01/2015		07/08/2009	CITIBANK		1,962,820	2,000,000	28,333
413875-AL-9	HARRIS CORPORATION 06/15/2019		06/04/2009	SALOMON SMITH BARNEY		4,984,550	5,000,000	
418056-AP-2	HASBRO INC 09/15/2017		11/12/2009	TRANSFER		1,435,347	1,340,000	13,367
418056-AR-8	HASBRO INC 05/15/2014		12/17/2009	Various		6,999,487	6,650,000	19,872
41809X-AA-2	HASCN 2007-OPT1 A 12/26/2036		11/19/2009	TRANSFER				
404119-AX-7	HCA INC 11/15/2016		11/24/2009	GOLDMAN, SACHS & CO.		5,300,000	5,000,000	19,271
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN 11/17/2013		11/05/2009	BANK OF AMERICA		4,618,750	5,000,000	
42241@-AA-7	HEARST COMMUN. 7% GTD SR NTS 08/30/2011		11/12/2009	TRANSFER		10,000,000	10,000,000	140,000
423074-AF-0	HEINZ (H.J.) CO 07/15/2028		07/30/2009	J. P. MORGAN SECURITIES, INC.		8,098,240	8,000,000	26,917
225470-QV-8	HEMT 2005-5, A1A 04/25/2036		12/09/2008	CREDIT SUISSE FIRST BOSTON CORPORATION				
225470-W5-8	HEMT 2006-2, 2A1 07/25/2036		12/28/2009	SCHEDULED PAY UP		39,882	39,882	
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		02/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,030,000	1,000,000	250
806407-A@-1	HENRY SCHEIN INC. GTD SR NTS 06/30/2009		06/29/2009	VARIOUS		10,728		
42726#-AA-9	HERITAGE OPERATING SENIOR NOT 06/30/2011		11/12/2009	TRANSFER		2,468,073	2,400,000	75,240
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012		11/12/2009	TRANSFER		3,057,080	3,000,000	70,958
428236-AT-0	HEWLETT-PACKARD CO 03/01/2014		11/12/2009	Various		11,195,349	10,000,000	107,188
428236-AU-7	HEWLETT-PACKARD CO 02/24/2012		01/01/2009	DIRECT		3,998,639		36,833
428236-AV-5	HEWLETT-PACKARD CO 06/02/2014		11/12/2009	Various		5,090,246	4,750,000	95,660
40430G-AB-6	HFCHC 2005-1, M 01/20/2034		11/24/2009	TRANSFER		4,581,657	4,581,658	390
42332Q-AV-5	HFCMC 2000-PH1, A2 01/17/2034		11/19/2009	TRANSFER		443,076	443,076	1,717
42307T-AG-3	HJ HEINZ FINANCE CO 03/15/2032		08/24/2009	ROYAL BANK OF SCOTLAND PLC		5,407,350	5,000,000	151,875
43718U-AA-4	HLMLT 2006-1, A1 02/15/2037		11/24/2009	TRANSFER		355,179	355,179	26
438516-AN-6	HONEYWELL INTERNATIONAL 11/01/2011		11/12/2009	TRANSFER		3,332,775	3,250,000	6,082
438516-AY-2	HONEYWELL INTERNATIONAL 02/15/2014		02/17/2009	J. P. MORGAN SECURITIES, INC.		4,986,800	5,000,000	
438516-AK-2	HONEYWELL INTL 03/01/2010		01/28/2009	VARIOUS		172,070		
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		12/31/2009	SCHEDULED PAY UP		37,370	37,370	
44266R-AA-5	HOWARD HUGHES MEDICAL IN 09/01/2014		11/12/2009	Various		9,092,671	8,840,000	70,058
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.0 05/28/2013	F	03/18/2009	TRANSFER		4,000,000	4,000,000	61,233
446148-AC-2	HUNTINGTON AUTO TRUST 06/17/2013		09/09/2009	SALOMON SMITH BARNEY		22,642,814	22,000,000	69,826
446148-AD-0	HUNTINGTON AUTO TRUST 01/15/2014		12/04/2009	BARCLAYS BANK		18,965,625	17,500,000	66,850
448055-AD-5	HUSKY ENERGY INC 09/15/2037	A	07/28/2009	RBC DOMINION SECURITIES		4,081,120	4,000,000	102,756
448055-AE-3	HUSKY ENERGY INC 06/15/2014	A	08/31/2009	CITIBANK		7,537,801	3,000,000	173,722
448055-AF-0	HUSKY ENERGY INC 12/15/2019	A	05/06/2009	CITIBANK		7,981,360	8,000,000	
44841A-AA-6	HUTCHISON WHAMPOA FINANC 09/11/2015	F	11/12/2009	Various		13,976,357	14,000,000	54,858
44920U-AB-4	HYUNDAI CAPITAL SERVICES 05/05/2015	F	11/12/2009	TRANSFER		3,981,775	4,000,000	4,667
N4345#-AA-5	IBERDROLA INT'L BV GTD SER A 08/19/2011	F	11/12/2009	TRANSFER		15,000,000	15,000,000	177,758
459200-GN-5	IBM CORP 10/15/2013		10/21/2009	WELLS FARGO BROKERAGE SERVICES		4,577,240	4,000,000	7,944
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB N 06/28/2015	F	11/12/2009	TRANSFER		16,000,000	16,000,000	347,804
45138L-AW-3	IDAHO POWER CORP 03/01/2020		11/17/2009	WELLS FARGO BROKERAGE SERVICES		9,981,900	10,000,000	
Q4877#-AB-6	ILUKA RESOURCES 5.25% SER B S 06/12/2013	F	03/18/2009	TRANSFER		5,000,000	5,000,000	70,000
45326T-AA-6	INCITEC PIVOT FIN LLC 12/10/2019	R	12/03/2009	CITIBANK		9,933,300	10,000,000	
456036-AE-2	INDUSTRIAL BANK OF KOREA 04/23/2014	F	04/17/2009	Various		14,876,500	15,000,000	990
45324Q-AC-0	ING BANK NV 03/19/2014	F	11/12/2009	Various		15,126,093	14,497,000	73,704
44982X-AA-5	ING USA GLOBAL FUNDING 10/01/2010	R	11/12/2009	TRANSFER		9,951,562	10,000,000	51,250
456866-AM-4	INGERSOLL-RAND CO 11/15/2027		09/10/2009	RAYMOND JAMES & ASSOCIATES, INC.		11,877,219	11,105,000	234,090
45686X-CF-8	INGERSOLL-RAND CO 02/15/2028		09/04/2009	RAYMOND JAMES & ASSOCIATES, INC.		13,093,644	12,485,000	52,151
45687A-AD-4	INGERSOLL-RAND CO LTD 4.50000 04/15/2012		06/30/2009	GOLDMAN, SACHS & CO.		1,350,840	1,000,000	11,250
45687A-AA-0	INGERSOLL-RAND FIN I 08/15/2018		11/12/2009	TRANSFER		4,993,499	5,000,000	83,073
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		09/22/2009	EXCHANGE		6,780,287	7,500,000	59,615
458140-AF-7	INTEL CORP 3.250000% 08/01/20 08/01/2039		07/22/2009	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	
45822E-AK-6	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	12/07/2009	Various		6,097,500	6,000,000	209,302
4581X0-BG-2	INTER-AMERICAN DEVEL BK 09/17/2019		11/17/2009	TORONTO DOMINION SECURITIES (USA) INC.		30,658,800	30,000,000	203,438
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		09/30/2009	SCHEDULED PAY UP		38,955	38,955	
N4577#-AB-2	INTERNATIONAL ENDESA B.V. SER 09/09/2012	F	11/12/2009	TRANSFER		12,500,000	12,500,000	114,406
461070-AG-9	INTERSTATE POWER & LIGHT 07/15/2039		07/07/2009	WACHOVIA SECURITIES		4,968,400	5,000,000	
459902-AR-3	INTL GAME TECHNOLOGY 06/15/2019		06/10/2009	GOLDMAN, SACHS & CO.		14,917,950	15,000,000	
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000 05/01/2014		12/15/2009	Various		8,471,326	7,600,000	14,824
45974V-B4-9	INTL LEASE FINANCE CORP 06/01/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		4,843,332	6,000,000	15,067
460146-BQ-5	INTL PAPER CO 10/30/2012		11/12/2009	TRANSFER		2,505,944	2,431,000	4,740
461202-AA-1	INTUIT INC 03/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		3,182,475	3,000,000	41,400
465685-AF-2	ITC HOLDINGS CORP 01/15/2020		12/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,966,750	5,000,000	
450679-BW-4	ITT CORP 05/01/2014		12/03/2009	Various		9,387,254	9,250,000	7,792
450679-BX-2	ITT CORP 05/01/2019		04/28/2009	J. P. MORGAN SECURITIES, INC.		4,993,000	5,000,000	

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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
46648@-AB-5	J.M. HUBER 7.07% SERIES B SEN 10/30/2012		11/12/2009	TRANSFER		10,548,328	10,000,000	23,567
466313-AE-3	JABIL CIRCUIT INC 07/15/2016		12/02/2009	J. P. MORGAN SECURITIES, INC.		2,077,500	2,000,000	49,944
46849L-SB-8	JACKSON NATL LIFE GLOBAL 05/08/2013		03/18/2009	TRANSFER		9,962,056	10,000,000	194,097
81617@-AA-1	JACOBS ENGINEERING GROUP SER 08/31/2015		11/12/2009	TRANSFER		31,434,671	31,434,671	10,410
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		11/30/2009	Various		2,817,690	3,000,000	11,302
47580*-AY-5	JELD-WEN, INC SR NOTES DUE 20 09/30/2012		07/07/2009	VARIOUS		(27,000)		
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACT 09/30/2012		06/25/2009	VARIOUS		(202,500)		
476759-AA-3	JERSEY STREET CLO, CLASS A LO 10/20/2018		07/30/2009	BANK OF AMERICA		24,675,000	30,000,000	10,767
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED 01/15/2018		11/12/2009	TRANSFER		26,367,018	26,367,018	134,076
244217-BK-0	JOHN DEERE CAPITAL CORP 01/15/2013		11/12/2009	TRANSFER		2,981,771	3,000,000	49,725
24422E-PX-1	JOHN DEERE CAPITAL CORP 10/15/2010		11/12/2009	TRANSFER		4,997,380	5,000,000	18,281
24422E-QU-6	JOHN DEERE CAPITAL CORP 09/09/2013		11/12/2009	TRANSFER		6,988,174	7,000,000	60,978
478366-AM-9	JOHNSON CONTROLS INC 09/15/2013		11/12/2009	TRANSFER		5,999,122	6,000,000	46,313
479142-B@-9	JOHNSON MATTHEY PLC (2006 TRA 12/13/2013	F	11/12/2009	TRANSFER		10,000,000	10,000,000	229,708
48121C-YK-6	JP MORGAN CHASE BANK NA 10/01/2017		09/25/2009	J. P. MORGAN SECURITIES, INC.		24,400,470	23,000,000	686,167
46628G-AF-6	JPALT 05/25/2036		11/30/2009	TRANSFER		9,506,858	10,605,737	
46629Q-AH-9	JPMAC 2006-CH2, MF1 10/25/2036		11/19/2009	TRANSFER		1,889,950	1,890,000	5,419
46629Q-AJ-5	JPMAC 2006-CH2, MF2 10/25/2036		11/19/2009	TRANSFER		1,079,989	1,080,000	3,123
46629Q-AK-2	JPMAC 2006-CH2, MF3 10/25/2036		11/19/2009	TRANSFER		1,311,746	1,350,000	3,937
46629B-AF-6	JPMAC 2006-CW2 AF6 08/25/2036		11/30/2009	TRANSFER		3,004,097	2,976,316	14,222
46630L-AH-7	JPMAC 2007-CH1 MF1 10/25/2036		11/18/2009	TRANSFER		5,499,923	5,500,000	15,041
46630L-AJ-3	JPMAC 2007-CH1 MF2 10/25/2036		11/18/2009	TRANSFER		2,199,910	2,200,000	6,067
46630L-AK-0	JPMAC 2007-CH1 MF3 10/25/2036		11/18/2009	TRANSFER		3,999,904	4,000,000	11,126
46630L-AL-8	JPMAC 2007-CH1 MF4 10/25/2036		11/18/2009	TRANSFER		2,499,919	2,500,000	7,070
46630L-AM-6	JPMAC 2007-CH1 MF5 10/25/2036		11/18/2009	TRANSFER		2,999,960	3,000,000	8,555
46630M-AH-5	JPMAC 2007-CH2 MF1 01/25/2037		11/19/2009	TRANSFER		5,696,929	5,697,000	16,479
46630M-AJ-1	JPMAC 2007-CH2 MF2 01/25/2037		11/19/2009	TRANSFER		5,072,133	5,251,000	
46630M-AK-8	JPMAC 2007-CH2 MF3 01/25/2037		11/19/2009	TRANSFER		2,496,094	3,128,000	9,203
46630M-AL-6	JPMAC 2007-CH2 MF4 01/25/2037		11/19/2009	TRANSFER		648,861	2,793,000	8,355
46630M-AM-4	JPMAC 2007-CH2 MF5 01/25/2037		11/19/2009	TRANSFER		385,764	2,792,000	
46625M-AC-3	JPMCC 2001-CIBC, A3 03/15/2033		08/28/2009	VARIOUS		193,616		
46625M-RB-7	JPMCC 2002-C3, A2 07/12/2035		11/19/2009	TRANSFER		2,543,448	2,500,000	6,243
46625M-P2-9	JPMCC 2003-CB7, A4 01/12/2038		11/19/2009	TRANSFER		5,015,189	5,000,000	12,198
46625M-VR-7	JPMCC 2003-ML1, A2 03/12/2039		11/19/2009	TRANSFER		5,460,921	5,453,000	12,997
46625M-VS-5	JPMCC 2003-ML1, B 03/12/2039		11/19/2009	TRANSFER		9,017,166	9,000,000	22,032
46625M-VT-3	JPMCC 2003-ML1, C 03/12/2039		11/19/2009	TRANSFER		4,007,697	4,000,000	9,872
46625M-3P-2	JPMCC 2004-C2, B 05/15/2041		11/18/2009	TRANSFER		989,275	1,000,000	2,577
46625M-3Q-0	JPMCC 2004-C2, C 05/15/2041		11/18/2009	TRANSFER		1,333,449	1,350,000	3,479
46625Y-GS-6	JPMCC 2005-LDP1, X2 03/15/2046		11/18/2009	TRANSFER		1,736,036	743,981,000	25,420
46625Y-NH-2	JPMCC 2005-LDP2, X2 07/15/2042		11/18/2009	TRANSFER		3,685,501	460,527,093	118,249
46629G-AJ-7	JPMCC 2006-CB16 AJ 05/12/2045		11/19/2009	TRANSFER		13,544,377	15,000,000	42,173
46630E-AG-5	JPMCC 2006-CB17 AM 12/12/2043		11/18/2009	TRANSFER		6,473,968	7,000,000	18,062
46630D-AG-7	JPMCC 2007-C1 AM 02/15/2051		11/18/2009	TRANSFER		12,659,262	13,500,000	39,222
46632H-AL-5	JPMCC 2007-LD12 AJ 02/15/2051		11/18/2009	TRANSFER		30,517,660	34,650,000	99,191
46625H-GY-0	JPMORGAN CHASE & CO 01/15/2018		11/12/2009	TRANSFER		3,089,254	3,000,000	58,500
46625H-HP-8	JPMORGAN CHASE & CO 01/20/2015		11/12/2009	TRANSFER		1,995,868	2,000,000	11,100
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		11/12/2009	TRANSFER		25,107,363	25,000,000	224,583
48122C-AB-1	JRMT 2004-A, A2 04/15/2022		11/18/2009	TRANSFER		6,837,963	6,838,112	2,314
481927-AG-6	JUNIPER GENERATION LLC SR. SU 12/31/2014		11/10/2009	TRANSFER		1,162,135	1,212,990	29,742
485260-BL-6	KANSAS GAS & ELECTRIC CO 06/15/2019		06/08/2009	CITIBANK		6,987,330	7,000,000	
486606-A#-3	KAYNE ANDERSON MLP 5.847% 06/ 06/19/2012		11/12/2009	TRANSFER		3,000,000	3,000,000	69,677
487836-BA-5	KELLOGG CO 03/06/2013		11/05/2009	BANK OF AMERICA		4,451,233	4,210,000	31,809
487836-BB-3	KELLOGG CO 05/30/2016		05/18/2009	J. P. MORGAN SECURITIES, INC.		11,969,243	6,000,000	126,825
487836-BC-1	KELLOGG CO 11/15/2019		11/16/2009	BANK OF AMERICA		19,930,400	20,000,000	
49327X-AB-6	KEY BANK NA 03/03/2016		11/12/2009	TRANSFER		199,348	205,000	1,769
49328C-AA-3	KEY BANK NA 06/15/2012		03/05/2009	BARCLAYS BANK		15,350,937	14,861,000	112,283
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNI 01/15/2019	R	11/12/2009	TRANSFER		8,920,254	8,920,254	173,829
500769-CU-6	KFW 07/16/2018	F	11/12/2009	TORONTO DOMINION SECURITIES (USA) INC.		10,609,200	10,000,000	151,250
500769-DJ-0	KFW 06/17/2019	F	11/12/2009	Various		81,548,750	75,000,000	1,523,438
49427R-A*-3	KILROY REALTY CORP SER. A GTD 08/04/2010		11/01/2009	TRANSFER		25,000,000	25,000,000	345,583
494550-AX-4	KINDER MORGAN ENER PART 09/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		3,245,649	3,000,000	44,850
494550-BA-3	KINDER MORGAN ENER PART 02/15/2015		05/07/2009	WACHOVIA SECURITIES		3,997,680	4,000,000	
494550-BB-1	KINDER MORGAN ENER PART 02/15/2020		11/12/2009	Various		9,967,426	10,000,000	82,771
49638T-AE-3	KINGSLAND 2006-3A, A2 LOANS 08/24/2021		10/30/2009	SOUTHRIDGE INVESTMENT GROUP		12,075,000	15,000,000	23,006
49725V-AA-0	KIOWA POWER 12/30/2013		11/10/2009	TRANSFER		10,390,353	10,390,353	55,542

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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
500255-AF-1	KOHLS CORPORATION 06/01/2029		11/12/2009	Various		10,072,750	10,000,000	168,160
500255-AN-4	KOHLS CORPORATION 01/15/2033		08/18/2009	Various		9,904,872	10,400,000	62,400
500255-AQ-7	KOHLS CORPORATION 12/15/2037		08/11/2009	CITIBANK		3,577,189	3,363,000	37,892
50065A-AA-2	KOREA SOUTHERN POWER CO 04/18/2013	F	11/12/2009	TRANSFER		4,963,618	5,000,000	17,917
50075N-AU-8	KRAFT FOODS INC 02/01/2018		04/22/2009	ROYAL BANK OF SCOTLAND PLC		4,013,800	4,000,000	58,528
50075N-AV-6	KRAFT FOODS INC 08/23/2018		08/11/2009	J. P. MORGAN SECURITIES, INC.		2,155,780	2,000,000	58,188
501044-BX-8	KROGER CO 02/01/2010		12/29/2009	VARIOUS		55,047		
501044-CC-3	KROGER CO 04/15/2012		11/12/2009	TRANSFER		10,354,664	10,000,000	50,625
501044-CD-1	KROGER CO 06/15/2012		11/12/2009	TRANSFER		2,564,258	2,500,000	63,292
501044-CE-9	KROGER CO 02/01/2013		03/18/2009	TRANSFER		1,257,472	1,250,000	8,976
501044-CH-2	KROGER CO. 01/15/2020		04/14/2009	CANTOR, FITZGERALD & CO.		9,109,686	8,995,000	141,371
502413-AX-5	L-3 COMMUNICATIONS CORP 10/15/2019		09/29/2009	BANK OF AMERICA		15,942,902	10,000,000	34,667
505862-AE-2	LAFARGE CORP 07/15/2013	R	11/12/2009	TRANSFER		3,049,941	3,000,000	84,219
515015-AD-7	LANDGROVE SYNTHETIC CDO CLASS 09/21/2014		11/12/2009	TRANSFER		20,000,000	20,000,000	53,210
52108H-PP-3	LBUBS 2003-C1, B 12/15/2036		11/18/2009	TRANSFER		6,500,925	6,500,000	5,661
52108H-PQ-1	LBUBS 2003-C1, C 12/15/2036		11/18/2009	TRANSFER		4,007,471	4,000,000	3,499
52108H-PR-9	LBUBS 2003-C1, D 12/15/2036		11/18/2009	TRANSFER		5,009,282	5,000,000	4,412
52108H-PS-7	LBUBS 2003-C1, E 12/15/2036		11/18/2009	TRANSFER		4,007,483	4,000,000	3,553
52108H-PT-5	LBUBS 2003-C1, F 12/15/2036		11/18/2009	TRANSFER		4,007,521	4,000,000	3,568
52108H-RC-0	LBUBS 2003-C3, A4 05/15/2032		11/18/2009	TRANSFER		2,732,493	2,750,000	2,228
52108H-XN-9	LBUBS 2003-C8, B 09/15/2037		11/18/2009	TRANSFER		1,670,435	1,666,666	1,678
52108H-XP-4	LBUBS 2003-C8, C 09/15/2037		11/18/2009	TRANSFER		668,163	666,666	675
52108H-XQ-2	LBUBS 2003-C8, D 09/15/2037		11/18/2009	TRANSFER		1,002,265	1,000,000	1,018
52108H-E4-2	LBUBS 2004-C4, A4 06/15/2029		11/18/2009	TRANSFER		5,108,455	5,000,000	5,080
52108H-J7-0	LBUBS 2004-C6, A4 08/15/2029		11/18/2009	TRANSFER		5,006,213	5,000,000	4,456
52108H-K6-0	LBUBS 2004-C6, A5 08/15/2029		11/18/2009	TRANSFER		5,009,501	5,000,000	4,692
52108H-S2-1	LBUBS 2004-C7, X-CP 10/15/2036		11/18/2009	TRANSFER		2,391,102	350,998,000	49,495
52108H-S3-9	LBUBS 2004-C7, X-OL 10/15/2036		11/18/2009	TRANSFER		3,139,961	142,276,000	22,685
52108H-2S-2	LBUBS 2005-C1, A3 02/15/2030		11/18/2009	TRANSFER		4,507,614	4,500,000	3,977
52108H-4W-1	LBUBS 2005-C3, AJ 07/15/2040		11/18/2009	Various		12,611,574	10,000,000	9,417
52108M-FY-4	LBUBS 2006-C3, D 03/15/2039		11/18/2009	TRANSFER		2,006,523	2,000,000	2,209
52108R-AJ-1	LBUBS 2006-C4, C 06/15/2038		11/18/2009	TRANSFER		3,776,768	3,779,000	4,337
52108R-AK-8	LBUBS 2006-C4, D 06/15/2038		11/18/2009	TRANSFER		2,994,915	3,000,000	3,443
50179A-AM-9	LBUBS 2007-C1, E 02/15/2040		11/18/2009	TRANSFER		4,090,399	4,066,000	4,413
50179A-AN-7	LBUBS 2007-C1, F 02/15/2040		11/18/2009	TRANSFER		3,343,742	4,000,000	4,365
50180J-AK-1	LBUBS 2007-C2, D 02/15/2040		12/29/2009	VARIOUS		2,876,414		
52109P-AH-8	LBUBS 2007-C6 AJ 07/15/2040		11/18/2009	TRANSFER		29,401,150	32,500,000	39,281
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST 07/15/2031		11/17/2009	Various				
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRAN 01/10/2034		02/09/2009	KEYBANK NATIONAL ASSOCIATION		12,224,120	10,000,000	
52470@-9A-0	LEGACY PARTNERS REALTY FUND R 10/01/2010		04/27/2009	DIRECT		6,694,174	6,721,560	
524660-AS-6	LEGGETT & PLATT INC 04/01/2013		03/18/2009	TRANSFER		2,074,542	2,091,000	45,590
52605#-AA-4	LEND LEASE (US) CAPITAL INC. 10/12/2012	R	11/12/2009	TRANSFER		24,476,624	25,000,000	114,375
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
539830-AF-6	LOCKHEED MARTIN CORP 05/01/2026		11/12/2009	TRANSFER		9,366,319	8,000,000	18,944
539830-AS-8	LOCKHEED MARTIN CORP 03/14/2013		12/03/2009	Various		12,986,328	12,325,000	103,632
539830-AT-6	LOCKHEED MARTIN CORP 11/15/2019		11/13/2009	J. P. MORGAN SECURITIES, INC.		9,909,300	10,000,000	
539830-AU-3	LOCKHEED MARTIN CORP 11/15/2039		11/13/2009	J. P. MORGAN SECURITIES, INC.		7,933,840	8,000,000	
539830-AE-9	LOCKHEED MARTIN NT 05/01/2016		12/17/2009	ALLSTATE INSURANCE COMPANY		12,073,960	10,000,000	97,750
54238R-AD-3	LONG BEACH AUTO RECEIVABLES T 01/15/2014		09/17/2009	Various		6,892,054	6,955,000	16,205
54347U-AB-8	LOOM 2006-1A, B LOANS 10/26/2020		10/28/2009	ICP CAPITAL LLC		7,625,000	10,000,000	1,326
546008-AL-3	LOUIS DREYFUS CORP SR UNSEC N 12/17/2009		11/12/2009	Various		7,068,398	7,000,000	171,986
548661-CL-9	LOWE'S COMPANIES INC 10/15/2036		08/11/2009	CANTOR, FITZGERALD & CO.		994,490	1,000,000	19,172
52524M-AX-7	LXS 2007-9 WF5 04/25/2037		11/18/2009	TRANSFER		5,583,860	5,637,000	15,945
55607E-AA-8	MACQUARIE BANK LTD 12/17/2013	F	11/16/2009	BANK OF AMERICA		13,138,672	12,370,000	214,138
55659R-AC-2	MADISON AVENUE CDO II, LIMITE 03/24/2014		09/24/2009	SCHEDULED PAY UP		975,483	975,483	
559080-AE-6	MAGELLAN MIDSTREAM PARTN 07/15/2019		08/05/2009	J. P. MORGAN SECURITIES, INC.		10,377,450	10,000,000	41,847
564759-PS-1	MANUF & TRADERS TRUST CO 12/28/2020	R	11/12/2009	TRANSFER		5,644,000	5,644,000	117,331
565805-AA-6	MARATHON OIL CORP. 07/01/2012		11/12/2009	TRANSFER		7,031,325	7,000,000	152,833
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		12/15/2009	SCHEDULED PAY UP		83,649	83,649	
576436-AS-8	MARP 2005-1 1A2 08/25/2034		11/30/2009	TRANSFER		6,227,840	5,954,075	31,176
55259P-AB-2	MARSHALL & ILSLEY 6 3/8 09/01 09/01/2011		11/12/2009	TRANSFER		1,556,751	1,500,000	18,859
57183H-GA-3	MARSHALL & ILSLEY CORP 04/01/2011		12/17/2009	Various		15,858,879	16,000,000	128,697
575634-AS-9	MASSACHUSETTS ELECTRIC 11/15/2039	R	11/10/2009	CITIBANK		4,983,300	5,000,000	
577081-AR-3	MATTEL INC 06/15/2011		11/09/2009	SEAPORT GROUP		5,301,450	5,000,000	125,903
577081-AS-1	MATTEL INC 03/15/2013		12/17/2009	ALLSTATE INSURANCE COMPANY		5,015,031	4,705,000	67,634
55264T-CA-7	MBNAS 2003-A8 A 12/17/2012		11/24/2009	TRANSFER		15,000,000	15,000,000	1,429

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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
579780-AG-2	MCCORMICK & CO 09/01/2013		11/12/2009	TRANSFER		1,997,083	2,000,000	20,708
58013M-DU-5	MCDONALD'S CORP 06/01/2013		11/13/2009	CANTOR, FITZGERALD & CO.		3,986,211	3,775,000	72,236
58013M-EH-3	MCDONALD'S CORP 02/01/2039		04/07/2009	BANK OF AMERICA		9,567,100	10,000,000	137,750
581241-AA-4	MCJUNKIN RED MAN CORP 12/15/2016		12/16/2009	GOLDMAN, SACHS & CO.		1,706,828	1,750,000	
58155Q-AA-1	MCKESSON CORP 02/01/2012		10/30/2009	VARIOUS		435,079		
581557-AU-9	MCKESSON HBOC INC 03/01/2013		11/19/2009	Various		5,099,583	4,735,000	56,876
58155Q-A#-0	MCKESSON HBOC SERIES C 02/28/2010		11/12/2009	TRANSFER		15,999,415	16,000,000	292,160
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		10/01/2009	SCHEDULED PAY UP		24,913	24,913	
582839-AA-4	MEAD JOHNSON NUTRITION C 11/01/2014		11/12/2009	Various		19,910,561	20,000,000	6,806
582839-AB-2	MEAD JOHNSON NUTRITION C 11/01/2019		10/29/2009	MORGAN STANLEY DEAN WITTER		9,964,900	10,000,000	
582839-AC-0	MEAD JOHNSON NUTRITION C 11/01/2039		10/29/2009	CITIBANK		1,999,460	2,000,000	
583491-AA-3	MECCANICA HOLDINGS USA 07/15/2019		11/12/2009	Various		18,642,620	18,000,000	211,806
583491-AB-1	MECCANICA HOLDINGS USA 07/15/2039		07/08/2009	MORGAN STANLEY DEAN WITTER		6,910,960	7,000,000	
583491-AC-9	MECCANICA HOLDINGS USA 01/15/2040		10/20/2009	BANK OF AMERICA		3,993,440	4,000,000	
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		11/11/2009	Various		5,950,310	6,000,000	31,146
58506@-AA-3	MEDTRONIC, INC. (UNITED STATE 12/30/2012		11/12/2009	TRANSFER		15,415,454	15,380,507	315,813
58505@-AA-4	MEDTRONIC, INC. (UNITED STATE 02/15/2013		03/18/2009	ALLSTATE LIFE INSURANCE CO		14,514,396	14,472,731	175,602
587405-AB-7	MERCANTILE BANKSHARES 04/15/2013		03/18/2009	TRANSFER		1,468,256	1,500,000	29,484
59018Y-M4-0	MERRILL LYNCH & CO 02/05/2013		10/14/2009	MIZUHO INTERNATIONAL PLC		5,219,650	5,000,000	56,014
59018Y-SU-6	MERRILL LYNCH & CO 02/03/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		2,045,146	2,000,000	37,222
22539@-AA-0	MERRILL LYNCH CREDIT-LINKED T 02/15/2010		11/12/2009	TRANSFER		20,000,000	20,000,000	430,700
592179-JG-1	MET LIFE GLOB FUNDING I 04/10/2013		03/18/2009	TRANSFER		4,996,926	5,000,000	112,465
59217E-BW-3	MET LIFE GLOB FUNDING I 06/10/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		8,476,192	8,000,000	7,972
59217E-BZ-6	MET LIFE GLOB FUNDING I 09/17/2012		11/12/2009	Various		2,991,730	3,000,000	8,785
591894-BT-6	METROPOLITAN EDISON 03/15/2010		11/12/2009	TRANSFER		5,998,067	6,000,000	42,275
593171-BK-6	MEZZCAP 2005-C3, X 05/15/2044		11/18/2009	TRANSFER		4,279,476	20,002,869	48,665
61915R-AK-2	MHL 2005-3 A1 08/25/2035		06/24/2009	RAYMOND JAMES & ASSOCIATES, INC.		428,305	839,815	57
59565A-AA-8	MIDCONTINENT EXPRESS PIP 09/15/2014		12/17/2009	Various		8,096,683	6,000,000	72,061
55313K-AG-6	MLCFC 2007-7 AM 06/12/2050		11/18/2009	TRANSFER		16,782,176	17,252,000	46,831
59020U-SJ-5	MLMI 2005-A2 A2 02/25/2035		11/30/2009	TRANSFER		3,658,614	3,740,700	13,488
59022H-BM-3	MLMT 2003-KEY1, A2 11/12/2035		11/18/2009	TRANSFER		1,340,042	1,339,315	2,805
59022H-BN-1	MLMT 2003-KEY1, B 11/12/2035		11/19/2009	TRANSFER		2,672,117	2,666,000	7,110
59022H-HB-1	MLMT 2005-MKB2, XP 09/12/2042		11/18/2009	TRANSFER		1,253,336	276,460,250	15,132
59023B-AM-6	MLMT 2006-C1, E 05/12/2039		06/29/2009	VARIOUS		2,072,331		
59025K-AH-5	MLMT 2007-C1 AJ 06/12/2050		11/18/2009	TRANSFER		28,129,356	32,560,000	89,617
55314A-AD-4	MMCA AUTOMOBILE TRUST 11/16/2015		11/24/2009	BANK OF AMERICA		5,493,750	5,000,000	13,021
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		11/30/2009	RBC DOMINION SECURITIES		978,750	1,000,000	26,354
61532X-AC-0	MONUMENTAL GLOBAL FUNDNG 01/15/2014	R	12/17/2009	ALLSTATE INSURANCE COMPANY		10,141,080	10,000,000	221,667
61747Y-CF-0	MORGAN STANLEY 05/13/2014		05/08/2009	MORGAN STANLEY DEAN WITTER		2,989,530	3,000,000	
61747Y-CJ-2	MORGAN STANLEY 09/23/2019		09/16/2009	MORGAN STANLEY DEAN WITTER		24,896,592	17,000,000	61,250
61757U-AF-7	MORGAN STANLEY 09/22/2011		11/12/2009	TRANSFER		10,027,522	10,000,000	27,778
61757U-AH-3	MORGAN STANLEY 06/20/2012		11/12/2009	TRANSFER		24,931,178	25,000,000	192,292
61757U-AP-5	MORGAN STANLEY 03/13/2012		11/12/2009	TRANSFER		39,955,762	40,000,000	147,500
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NT 02/01/2015		11/12/2009	TRANSFER		23,672,716	23,519,862	47,791
62431R-AB-5	MOUNTAIN VIEW CLO III, CLASS 04/16/2021		08/28/2009	BROADPOINT FINANCIAL		5,005,000	7,000,000	9,953
62443P-AA-7	MOUNTAIN VIEW FUNDING CLO 06- 01/15/2021		11/12/2009	TRANSFER		10,000,000	10,000,000	4,602
61746R-EJ-6	MSAC 2003-HE3 M2 10/25/2033		11/30/2009	TRANSFER		952,405	951,863	256
61746R-GT-2	MSAC 2004-WMC1 M2 06/25/2034		11/30/2009	TRANSFER		1,793,008	1,786,075	369
61745M-ZA-4	MSC 2004-IQ7, A4 06/15/2038		11/18/2009	TRANSFER		15,383,806	15,000,000	38,263
61745M-L4-3	MSC 2004-T15, A4 06/13/2041		11/19/2009	TRANSFER		10,179,863	10,000,000	26,350
61745M-3D-3	MSC 2005-HQ5, A3 01/14/2042		11/19/2009	TRANSFER		5,008,350	5,000,000	12,518
61745M-3G-6	MSC 2005-HQ5, X2 01/14/2042		11/18/2009	TRANSFER		1,195,240	285,000,000	23,600
61745M-2S-1	MSC 2005-IQ9, X2 07/15/2056		11/19/2009	TRANSFER		3,026,715	200,139,000	103,385
61750H-AJ-5	MSC 2006-HQ10 C 11/12/2041		07/29/2009	VARIOUS		475,740		
61754J-AF-5	MSC 2007-T27, A4 06/11/2042		11/18/2009	TRANSFER		8,548,922	9,000,000	24,011
57060N-AA-4	MSCLO 2005-1A A LOANS 04/20/2017		05/26/2009	KEYBANK NATIONAL ASSOCIATION		8,694,401	11,146,668	16,506
61746W-JJ-0	MSDWC 2001-IQA, A3 12/18/2032		11/20/2009	TRANSFER		97,985	97,345	294
61746W-LU-2	MSDWC 2001-TOP5, B 10/15/2035		11/18/2009	TRANSFER		5,171,636	5,000,000	15,489
C5864@-AE-9	MULLEN GROUP SERIES E SERIES 09/27/2017	A	11/12/2009	TRANSFER		10,000,000	10,000,000	73,750
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		10/31/2009	SCHEDULED PAY UP		26,823	26,823	
626717-AB-8	MURPHY OIL CORPORATION 05/01/2012		11/12/2009	TRANSFER		3,033,842	3,000,000	5,844
57164R-AS-1	MVCOT 2005-1, A 04/20/2027		11/18/2009	TRANSFER		4,342,703	4,342,732	15,220
571628-AC-0	MVCOT 2007-1A C 05/20/2029		11/30/2009	TRANSFER		945,012	945,025	4,428
571628-AD-8	MVCOT 2007-1A D 05/20/2029		11/30/2009	TRANSFER		708,753	708,769	3,503
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		12/16/2009	EXCHANGE		4,452,727	4,500,000	3,643
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER 12/31/2010		05/18/2009	Various		4,164,012	2,164,445	

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63250B-AE-3	NATIONAL AMUSEMENTS, INC. SEN 12/31/2010		11/12/2009	Various		25,930,681	47,691,181	
63250C-AY-7	NATIONAL AUSTRALIA BANK 11/16/2012	F	11/06/2009	BARCLAYS BANK		19,987,400	20,000,000	
634902-LM-0	NATIONAL CITY BANK 03/15/2010		11/12/2009	TRANSFER		8,000,000	8,000,000	57,000
637432-LM-5	NATIONAL RURAL UTIL COOP 07/01/2013		11/17/2009	ROYAL BANK OF SCOTLAND PLC		8,775,040	8,000,000	169,889
636274-AC-6	NATL GRID PLC 08/01/2016	F	11/12/2009	Various		15,630,112	11,000,000	278,339
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES 07/01/2011		11/12/2009	TRANSFER		2,590,000	2,590,000	85,294
63934E-AM-0	NAVISTAR INTL CORP 11/01/2021		11/24/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,970,000	2,000,000	14,667
64352V-MC-2	NCHET 2005-A M2 08/25/2035		11/18/2009	TRANSFER		4,936,326	5,106,000	12,885
641423-BH-0	NEVADA POWER CO 04/15/2012		11/17/2009	ROYAL BANK OF SCOTLAND PLC		4,405,185	4,050,000	25,594
641423-BW-7	NEVADA POWER CO 08/01/2018		06/10/2009	BANK OF AMERICA		992,050	1,000,000	24,194
641423-BY-3	NEVADA POWER CO 03/15/2019		04/09/2009	Various		9,603,726	9,615,000	979
651639-AL-0	NEWMONT MINING CORP 10/01/2019		09/15/2009	WARBURG DILLION READ LLC		9,950,487	5,000,000	38,438
651639-AM-8	NEWMONT MINING CORP 10/01/2039		09/15/2009	DEUTSCHE BANK SECURITIES		4,940,400	5,000,000	
652482-BD-1	NEWS AMERICA INC 03/15/2010		11/12/2009	TRANSFER		2,101,864	2,100,000	15,794
652482-BG-4	NEWS AMERICA INC 12/15/2014		11/12/2009	TRANSFER		9,959,718	10,000,000	216,417
65334H-AJ-1	NEXEN INC 07/30/2039	A	07/27/2009	DEUTSCHE BANK SECURITIES		9,944,500	10,000,000	
65334H-AK-8	NEXEN INC 07/30/2019	A	07/27/2009	BANK OF AMERICA		6,986,070	7,000,000	
63615#-AA-9	NFL 6.69% SR NTS 10/15/2016		11/12/2009	TRANSFER		6,113,771	5,883,901	29,522
62912X-AA-2	NGPL PIPECO LLC 12/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		1,094,440	1,000,000	362
65364U-AA-4	NIAGARA MOHAWK POWER 08/15/2019	R	08/03/2009	BANK OF AMERICA		5,000,000	5,000,000	
62914A-AB-8	NIBC BANK NV 12/02/2014	F	11/24/2009	MORGAN STANLEY DEAN WITTER		15,965,120	16,000,000	
654473Q-A*-4	NISOURCE FINANCE CORP. 5.21% 11/28/2012		11/12/2009	TRANSFER		39,501,792	40,000,000	909,579
654740-AA-7	NISSAN MOTOR ACCEPTANCE 03/08/2010	R	11/12/2009	TRANSFER		19,979,211	20,000,000	164,444
64109Y-AB-7	NLFLP 2005-1, A2 02/27/2014		11/30/2009	TRANSFER		17,361,957	17,361,957	6,903
655044-AA-3	NOBLE ENERGY INC 04/15/2014		10/19/2009	CANTOR, FITZGERALD & CO.		5,220,000	5,000,000	5,104
65504R-AD-6	NOBLE GROUP LTD 01/29/2020	F	11/12/2009	Various		12,388,234	12,500,000	12,188
654902-AB-1	NOKIA CORP 05/15/2019	F	04/30/2009	BANK OF AMERICA		3,963,000	4,000,000	
65557C-AA-1	NORDEA BANK NORGE ASA 11/13/2014	F	11/05/2009	J. P. MORGAN SECURITIES, INC.		29,956,500	30,000,000	
65562Q-AF-2	NORDIC INVESTMENT BANK 02/01/2017	F	11/10/2009	BARCLAYS BANK		27,500,000	25,000,000	364,583
655664-AM-2	NORDSTROM INC 06/01/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		1,113,944	1,000,000	3,000
655844-AP-3	NORFOLK SOUTHERN CORP 02/15/2011		11/12/2009	TRANSFER		4,399,977	4,300,000	70,144
655844-BC-1	NORFOLK SOUTHERN CORP 06/15/2019		05/27/2009	BANK OF AMERICA		3,990,166	2,000,000	52,772
665772-CE-7	NORTHERN STATES PWR-MINN 11/01/2039		11/09/2009	BARCLAYS BANK		6,986,700	7,000,000	
66586G-BZ-9	NORTHERN TRUST CO 03/07/2011		11/12/2009	TRANSFER		9,270,550	9,000,000	111,825
665859-AK-0	NORTHERN TRUST CORP 05/01/2014		04/28/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000	
666807-AT-9	NORTHROP GRUMMAN CORP 02/15/2011		11/12/2009	TRANSFER		1,032,887	1,000,000	17,219
666807-BA-9	NORTHROP GRUMMAN CORP 08/01/2019		07/27/2009	J. P. MORGAN SECURITIES, INC.		7,986,960	8,000,000	
666807-BB-7	NORTHROP GRUMMAN CORP 08/01/2014		11/12/2009	Various		14,478,835	14,240,000	137,467
66989H-AA-6	NOVARTIS CAPITAL CORP 02/10/2014	R	02/04/2009	SALOMON SMITH BARNEY		19,980,827	10,000,000	105,417
66989G-AA-8	NOVARTIS SECS INVEST LTD 02/10/2019	F	04/09/2009	Various		10,051,040	10,000,000	37,014
629377-AU-6	NRG ENERGY INC 02/01/2016		12/03/2009	Various		5,940,000	6,000,000	141,764
64031Q-AN-1	NSLT 2003-1, A4 01/25/2032		11/18/2009	TRANSFER		6,384,656	6,383,283	2,048
64031Q-AU-5	NSLT 2003-2, A4 07/25/2022		11/18/2009	TRANSFER		890,693	890,693	274
67019E-AA-5	NSTAR 02/15/2010		11/12/2009	TRANSFER		12,124,669	12,040,000	232,773
67019E-AB-3	NSTAR 11/15/2019		11/12/2009	BANK OF AMERICA		9,916,700	10,000,000	
670346-AE-5	NUCOR CORP 10/01/2012		11/12/2009	TRANSFER		10,372,828	10,375,000	57,603
484168-AC-3	NUSTAR PIPELINE OPER 06/01/2013		11/12/2009	TRANSFER		3,090,043	3,000,000	78,823
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, 05/17/2021		11/12/2009	TRANSFER		5,115,886	10,000,000	341,283
67461F-FS-1	OCCIDENTAL PETROLEUM 03/15/2010		11/12/2009	TRANSFER		2,400,000	2,400,000	16,150
674627-A*-5	OCE N.V. SENIOR NOTES DUE 201 04/19/2011	F	05/12/2009	VARIOUS		(190,000)		
674627-A@-3	OCE N.V. SENIOR NOTES DUE 201 04/19/2013	F	05/13/2009	VARIOUS		(199,500)		
677050-AF-3	OGLETHORPE POWER CORP 11/01/2039		10/26/2009	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	
677415-CD-1	OHIO POWER COMPANY 02/15/2013		03/18/2009	TRANSFER		7,603,683	7,530,000	37,964
677415-CN-9	OHIO POWER COMPANY 09/01/2013		11/12/2009	TRANSFER		4,996,846	5,000,000	56,701
681919-AT-3	OMNICOM GROUP INC 0% 07/01/20 07/01/2038		09/14/2009	KBC FINANCIAL PRODUCTS USA INC		1,957,500	2,000,000	
68233D-AR-8	ONCOR ELECTRIC DELIVERY 09/01/2022		08/14/2009	BANK OF AMERICA		6,190,745	5,500,000	179,667
68233J-AB-0	ONCOR ELECTRIC DELIVERY 09/01/2013		11/12/2009	Various		25,834,612	25,000,000	280,146
68268N-AC-7	ONEOK PARTNERS LP 10/01/2036		05/12/2009	J. P. MORGAN SECURITIES, INC.		2,380,500	3,000,000	24,383
68268N-AD-5	ONEOK PARTNERS LP 10/15/2037		05/12/2009	J. P. MORGAN SECURITIES, INC.		3,660,750	4,500,000	25,688
Q8530#-AD-2	ONESTEEL LTD SER D SR NTS 07/30/2011	F	11/12/2009	TRANSFER		10,011,782	10,000,000	163,767
685048-AA-8	ONGLT 2006-A, A 11/15/2021		11/20/2009	Various		8,878,088	8,878,219	27,079
68403B-AG-0	OOMLT 2007-FXD2 2A6 03/25/2037		11/19/2009	TRANSFER		2,000,000	2,000,000	5,680
68403B-AH-8	OOMLT 2007-FXD2 M1 03/25/2037		11/18/2009	TRANSFER		2,272,686	6,000,000	
68389X-AD-7	ORACLE CORP 04/15/2013		11/12/2009	Various		13,551,930	12,500,000	33,344
68389X-AH-8	ORACLE CORP 07/08/2039		06/30/2009	BANK OF AMERICA		6,953,380	7,000,000	
68402L-AC-8	ORACLE CORP/OZARK HLDG 01/15/2016		11/12/2009	TRANSFER		4,820,975	5,000,000	85,313

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68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR S 12/30/2020		11/10/2009	TRANSFER		992,120	1,016,134	22,787
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP C 07/26/2014		12/30/2009	SCHEDULED PAY UP		23,399	23,399	
694308-GC-5	PACIFIC GAS & ELECTRIC 03/01/2011		11/12/2009	TRANSFER		4,077,813	4,150,000	34,376
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG 04/15/2013		03/18/2009	TRANSFER		4,998,000	5,000,000	109,438
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) 01/03/2014	R	01/02/2009	VARIOUS		661,808	661,808	
698455-AA-0	PANHANDLE EAST PIPE LINE 11/01/2017		04/22/2009	J. P. MORGAN SECURITIES, INC.		4,370,250	5,000,000	151,556
698465-BJ-9	PANHANDLE EASTERN PIPELN 08/15/2013		12/11/2009	J. P. MORGAN SECURITIES, INC.		6,498,120	6,000,000	122,008
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TR 04/01/2031		11/20/2009	TRANSFER		4,500,000	4,500,000	1,957
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TR 10/01/2031		11/19/2009	TRANSFER		700,000	700,000	290
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH 06/01/2036		11/19/2009	TRANSFER		2,700,000	2,700,000	913
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH 01/01/2040		11/18/2009	TRANSFER		7,800,000	7,800,000	4,907
Q7325#-AB-7	PAPERLINX LTD/PAPER AUSTRALIA 02/11/2014	D	02/24/2009	VARIOUS		(162,500)		
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA 02/11/2014	D	10/05/2009	Various		34,791,512	33,939,595	335,634
74432G-AC-1	PCMT 2003-PWR1, B 02/11/2036		11/19/2009	TRANSFER		8,016,309	8,000,000	18,428
706451-BF-7	PEMEX PROJ FDG MASTER TR 12/15/2015	R	11/12/2009	TRANSFER		6,725,099	7,000,000	164,354
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	R	01/26/2009	EXCHANGE		2,590,782	2,500,000	18,863
708160-BQ-8	PENNEY (JC) CO INC 04/01/2017		12/03/2009	DEUTSCHE BANK SECURITIES		1,073,750	1,000,000	14,796
71343P-AD-3	PEPSIAMERICAS INC 05/31/2011		11/12/2009	TRANSFER		10,090,861	10,000,000	253,125
71343P-AF-8	PEPSIAMERICAS INC 02/15/2014		02/09/2009	BANK OF AMERICA		4,968,450	5,000,000	
713448-BK-3	PEPSICO INC 03/01/2014		11/12/2009	Various		9,980,702	10,000,000	51,771
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOT 07/20/2009	F	03/13/2009	VARIOUS		(20,000)		
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 08/14/2019	F	08/11/2009	CHASE SECURITIES		4,960,850	5,000,000	
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD 05/08/2022	F	07/23/2009	FAHNESTOCK & CO., INC.		8,737,913	10,475,000	89,333
71645W-AP-6	PETROBRAS INTL FIN CO 01/20/2020	F	10/23/2009	J. P. MORGAN SECURITIES, INC.		5,943,600	6,000,000	
71656L-AB-7	PETROLEOS MEXICANOS 03/15/2015	F	11/12/2009	Various		12,895,800	13,000,000	54,979
716743-AD-1	PETRONAS CAPITAL LTD 08/12/2019	F	08/17/2009	Various		31,734,660	32,000,000	17,500
716743-AC-3	PETRONAS GLOBAL SUKUK LT 08/12/2014	F	10/09/2009	Various		9,956,000	10,000,000	41,910
743873-BX-8	PFMLT 2005-2 2A1B 10/25/2035		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,403,814	6,303,359	6,583
69331C-AE-8	PG&E CORP 04/01/2014		01/01/2009	DIRECT		3,980,762		26,194
71713U-AQ-5	PHARMACIA CORP 12/01/2018		11/12/2009	TRANSFER		1,098,632	1,000,000	29,069
69337M-AA-8	PHHAM 2007-3 A1 07/25/2037		06/16/2009	SALOMON SMITH BARNEY		13,250,275	16,511,247	4,609
500472-AC-9	PHILIPS ELECTRONICS NV 03/11/2038	F	06/12/2009	CANTOR, FITZGERALD & CO.		2,048,220	2,000,000	36,667
724060-AA-6	PIPELINE FUNDING CO LLC 01/15/2030		10/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	5,000,000	
72650R-AB-8	PLAINS ALL AMER PIPELINE 12/15/2013		12/17/2009	ALLSTATE INSURANCE COMPANY		7,455,840	7,000,000	2,188
72650R-AV-4	PLAINS ALL AMER PIPELINE 09/01/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		15,603,645	15,000,000	255,000
72650R-AW-2	PLAINS ALL AMER PIPELINE 01/15/2020		09/01/2009	WACHOVIA SECURITIES		9,952,300	10,000,000	
72925#-AC-1	PLUM CREEK 7.66% SER J SR NTS 10/01/2011		11/12/2009	ALLSTATE LIFE INSURANCE CO		939,628	941,118	8,210
73316P-JR-2	POPLR 2005-6 A6 01/25/2036		11/30/2009	TRANSFER		5,137,147	5,135,269	23,484
736508-BQ-4	PORTLAND GENERAL ELEC 04/15/2019		04/13/2009	DEUTSCHE BANK SECURITIES		9,992,600	10,000,000	
73755L-AE-7	POTASH CORP-SASKATCHEWAN 05/15/2014	A	04/28/2009	BANK OF AMERICA		2,992,710	3,000,000	
737662-BP-0	POTOMAC EDISON CO 11/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		4,255,533	4,005,000	19,046
739227-AA-4	POWER CONTRACT 02/01/2010		11/10/2009	TRANSFER		1,071,696	1,067,861	18,371
78402*-AA-8	PPG INDUSTRIES / SC LEASING L 12/31/2022		11/12/2009	TRANSFER		2,652,914	2,721,478	4,717
69351U-AM-5	PPL ELECTRIC UTILITIES 05/15/2039		05/19/2009	MORGAN STANLEY DEAN WITTER		6,957,860	7,000,000	
69352J-AF-4	PPL ENERGY SUPPLY LLC 08/15/2014		11/12/2009	TRANSFER		6,987,000	7,000,000	91,350
70069F-CV-7	PPSI 2004-MHQ1 M1 12/25/2034		11/30/2009	TRANSFER		20,025,756	20,000,000	2,600
127216-AD-1	PRATT INDUSTRIES (USA), INC. 06/12/2018		10/05/2009	VARIOUS		(20,000)		
74005P-AJ-3	PRAXAIR INC 04/01/2012		11/12/2009	TRANSFER		10,892,136	10,500,000	76,234
74005P-AL-8	PRAXAIR INC 06/01/2013		03/18/2009	TRANSFER		4,647,802	4,750,000	55,766
74005P-AU-8	PRAXAIR INC 08/15/2019		08/10/2009	BANK OF AMERICA		14,925,900	15,000,000	
74153W-AS-8	PRICOA GLOBAL FUNDING I 06/25/2012		11/12/2009	TRANSFER		14,988,631	15,000,000	264,010
7425A0-BB-5	PRINCIPAL LIFE GLOBAL 10/01/2010		11/12/2009	TRANSFER		5,962,836	5,965,000	29,891
742651-DJ-8	PRIVATE EXPORT FUNDING 12/15/2021		11/17/2009	BANK OF AMERICA		24,829,750	25,000,000	
742718-DA-4	PROCTER & GAMBLE CO 08/15/2014		11/03/2009	ROYAL BANK OF SCOTLAND PLC		5,961,919	5,450,000	60,699
742718-DL-0	PROCTER & GAMBLE CO 01/15/2014		10/16/2009	PIPER JAFFRAY INC.		5,456,220	5,080,000	62,315
742718-DM-8	PROCTER & GAMBLE CO 02/15/2015		11/20/2009	Various		19,921,008	20,000,000	92,361
742718-DN-6	PROCTER & GAMBLE CO 02/15/2019		02/03/2009	J. P. MORGAN SECURITIES, INC.		7,985,920	8,000,000	
743263-AP-0	PROGRESS ENERGY INC 12/01/2039		11/16/2009	ROYAL BANK OF SCOTLAND PLC		4,995,700	5,000,000	
743263-AQ-8	PROGRESS ENERGY INC 12/01/2019		11/16/2009	BARCLAYS BANK		9,980,900	10,000,000	
Y7084N-AC-0	PSA INTERNATIONAL PTE LT 09/11/2019	F	09/10/2009	Various		44,914,200	45,000,000	8,993
69362B-AM-4	PSEG POWER 06/01/2012		11/12/2009	TRANSFER		18,238,135	17,345,000	539,116
74451P-AA-1	PUB SERV NC INC 02/15/2011		11/12/2009	TRANSFER		10,771,750	10,500,000	168,109
74456Q-AU-0	PUB SVC ELEC & GAS 11/01/2039		11/18/2009	WELLS FARGO BROKERAGE SERVICES		2,990,370	3,000,000	
744448-CC-3	PUBLIC SERVICE COLORADO 06/01/2019		05/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,978,400	4,000,000	
745332-BZ-8	PUGET SOUND ENERGY INC 01/15/2016		04/28/2009	WALL STREET ACCESS		5,160,000	5,000,000	91,875
745332-CA-2	PUGET SOUND ENERGY INC 10/01/2039		09/08/2009	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000	

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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
74728G-AB-6	QBE INSURANCE GROUP LTD 03/14/2014	F	12/17/2009	Various		9,779,285	9,000,000	188,979
74733L-AA-0	QTEL INTERNATIONAL FIN 06/10/2014	F	06/02/2009	CHASE SECURITIES		2,977,980	3,000,000	
74834L-AP-5	QUEST DIAGNOSTIC INC 01/30/2020		11/12/2009	BANK OF AMERICA		11,818,920	12,000,000	
74834L-AQ-3	QUEST DIAGNOSTIC INC 01/30/2040		11/12/2009	BANK OF AMERICA		2,916,840	3,000,000	
74836J-AA-1	QUESTAR MARKET 03/01/2011		11/12/2009	TRANSFER		5,000,000	5,000,000	73,958
74836J-AF-0	QUESTAR MARKET RESOURCES 03/01/2020		08/24/2009	J. P. MORGAN SECURITIES, INC.		14,973,300	15,000,000	
74835N-AJ-4	QUESTAR PIPELINE 7.09% SER B 06/01/2011		11/12/2009	TRANSFER		5,000,000	5,000,000	158,540
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR 05/30/2010		11/12/2009	TRANSFER		716,098	714,286	32,014
749121-BR-9	QWEST COMMUNICATIONS INT 02/15/2014		12/01/2009	J. P. MORGAN SECURITIES, INC.		4,962,500	5,000,000	113,542
74913G-AK-1	QWEST CORPORATION 06/15/2015		12/03/2009	CITIBANK		2,055,000	2,000,000	73,285
898613-AA-2	QWEST/TUCKAHOE CTL 10/20/2025		11/12/2009	TRANSFER		13,868,876	13,383,770	79,607
74977R-BU-7	RABOBANK NEDERLAND 08/17/2012	F	11/12/2009	Various		5,033,646	4,990,000	28,462
751028-AD-3	RALCORP HOLDINGS CORP 08/15/2039		08/11/2009	J. P. MORGAN SECURITIES, INC.		10,967,220	11,000,000	
76110H-S4-2	RALI 2005-QA2 A1 II 02/25/2035		11/30/2009	TRANSFER		10,993,688	10,933,666	43,520
75970H-AJ-9	RAMC 2006-4, AF6 01/25/2037		11/19/2009	TRANSFER		4,716,704	4,700,000	12,549
75970H-AK-6	RAMC 2006-4, M1 01/25/2037		11/18/2009	TRANSFER		2,657,000	2,657,000	6,970
75970J-AJ-5	RAMC 2007-1 AF6 04/25/2037		11/19/2009	TRANSFER		38,136,424	38,000,000	108,490
75970J-AK-2	RAMC 2007-1 M1 04/25/2037		11/19/2009	TRANSFER		16,296,661	17,900,000	52,295
759700-AJ-9	RAMC 2007-2 AF6 06/25/2037		11/18/2009	TRANSFER		5,014,331	5,000,000	13,881
759700-AK-6	RAMC 2007-2 M1 06/25/2037		11/18/2009	TRANSFER		4,187,615	5,000,000	14,320
760985-NC-1	RAMP 2002-RZ3, M1 08/25/2032		11/30/2009	TRANSFER		649,781	650,598	3,029
760985-4U-2	RAMP 2004-RZ2 AI6 03/25/2034		11/30/2009	TRANSFER		5,527,393	5,557,366	24,219
76112B-LA-6	RAMP 2004-RZ4, M1 12/25/2034		11/30/2009	TRANSFER		10,520,000	10,520,000	1,031
75281A-AF-6	RANGE RESOURCES CORP 03/15/2015		12/01/2009	J. P. MORGAN SECURITIES, INC.		980,000	1,000,000	13,990
75281A-AH-2	RANGE RESOURCES CORP 10/01/2017		12/03/2009	WELLS FARGO		862,750	850,000	11,865
75405U-AE-6	RAS LAFFAN LNG 3 09/30/2012	F	12/17/2009	ALLSTATE INSURANCE COMPANY		6,168,120	6,000,000	108,000
75405U-AF-3	RAS LAFFAN LNG 3 09/30/2014	F	12/17/2009	ALLSTATE INSURANCE COMPANY		3,151,980	3,000,000	66,000
76110W-LL-8	RASC 2001-KS2 AI5 06/25/2031		11/30/2009	TRANSFER		443,320	443,320	2,683
76110W-S2-3	RASC 2005-KS3, M2 04/25/2035		11/30/2009	TRANSFER		7,065,000	7,065,000	624
76110W-S3-1	RASC 2005-KS3, M3 04/25/2035		11/30/2009	TRANSFER		5,000,000	5,000,000	462
76110W-U6-1	RASC 2005-KS4, M1 05/25/2035		11/30/2009	TRANSFER		10,000,000	10,000,000	897
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
754730-AB-5	RAYMOND JAMES FINANCIAL 08/15/2019		08/13/2009	J. P. MORGAN SECURITIES, INC.		9,998,300	10,000,000	
755111-AJ-0	RAYTHEON CO 03/15/2018		11/12/2009	TRANSFER		6,290,743	6,000,000	64,125
755111-AU-5	RAYTHEON CO 12/15/2018		11/12/2009	TRANSFER		7,709,409	7,500,000	196,000
755111-BR-1	RAYTHEON COMPANY 02/15/2020		11/12/2009	BANK OF AMERICA		11,970,600	12,000,000	
758202-AB-1	REED ELSEVIER CAPITAL INC 08/01/2011	F	11/12/2009	Various		14,027,833	13,000,000	230,438
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOT 08/23/2017		11/12/2009	TRANSFER		33,000,000	33,000,000	83,067
7591EA-AB-9	REGIONS BANK 12/09/2011		03/04/2009	BARCLAYS BANK		10,321,700	10,000,000	75,833
760761-AA-4	REPUBLIC SERVICES INC 09/15/2019		08/31/2009	BANK OF AMERICA		9,928,500	10,000,000	
76110V-LA-4	RFMS2 02 HI4 A-6 10/25/2027		11/30/2009	TRANSFER		1,742,608	1,743,182	8,201
76110V-GP-7	RFMS2 2001-HI3 AI7 07/25/2026		11/30/2009	TRANSFER		2,406,491	2,361,805	14,383
76110V-JX-7	RFMS2 2002-HI3 06/25/2032		11/30/2009	TRANSFER		2,173,263	2,173,815	11,190
76110V-JQ-2	RFMS2 2002-HI2, A7 03/25/2032		11/30/2009	TRANSFER		1,140,075	1,140,278	6,384
76110V-SF-6	RFMS2 2005-HI3, M1 09/25/2035		11/19/2009	TRANSFER		3,040,024	3,043,750	8,644
76110V-ST-6	RFMS2 2005-HS2, AI4 12/25/2035		12/01/2009	Various		15,029,694	16,700,000	75,593
43718V-AD-6	RFMS2 2006-HI5, A4 12/25/2036		11/19/2009	TRANSFER		9,640,101	10,226,000	29,144
43718W-AD-4	RFMS2 2007-HI1 A4 03/25/2037		11/19/2009	TRANSFER		11,742,404	15,000,000	
43710W-AF-7	RFMS2 2007-HSA3 AI6 06/25/2037		11/18/2009	TRANSFER		14,996,097	15,000,000	42,429
767201-AE-6	RIO TINTO FIN USA LTD 07/15/2013	F	03/18/2009	TRANSFER		9,967,232	10,000,000	102,813
767201-AF-3	RIO TINTO FINANCE PLC 05/01/2014	F	12/17/2009	ALLSTATE INSURANCE COMPANY		2,398,366	2,000,000	22,872
75157E-AB-8	RMPRT 2007-1A B LOANS 10/25/2021		07/09/2009	SOUTHRIDGE INVESTMENT GROUP		7,373,250	13,050,000	50,665
771196-AN-2	ROCHE HLDGS INC 03/01/2012	R	11/12/2009	Various		12,940,622	13,000,000	71,000
771196-AQ-5	ROCHE HLDGS INC 03/01/2014	R	11/05/2009	Various		26,575,168	25,750,000	103,021
771196-AS-1	ROCHE HLDGS INC 03/01/2019	R	09/14/2009	CITIBANK		5,560,111	2,000,000	40,833
77340R-AB-3	ROCKIES EXPRESS PIPELINE 07/15/2013		12/17/2009	ALLSTATE INSURANCE COMPANY		3,257,760	3,000,000	79,167
774341-AA-9	ROCKWELL COLLINS 12/01/2013		11/12/2009	TRANSFER		9,998,426	9,999,000	212,409
774341-AB-7	ROCKWELL COLLINS INC 07/15/2019		05/01/2009	J. P. MORGAN SECURITIES, INC.		12,931,230	13,000,000	
776696-AB-2	ROPER INDUSTRIES INC 08/15/2013		12/17/2009	Various		8,288,952	8,000,000	147,406
776696-AC-0	ROPER INDUSTRIES INC 09/01/2019		08/26/2009	BANK OF AMERICA		14,996,700	15,000,000	
779382-AK-6	ROWAN COMPANIES INC 08/01/2019		07/15/2009	BARCLAYS BANK		13,411,035	13,500,000	
779382-AM-2	ROWAN COMPANIES INC 07/15/2021		11/16/2009	CITIBANK		25,000,000	25,000,000	
78009J-VK-8	ROYAL BANK OF CANADA NY 03/15/2013	A	12/17/2009	Various		15,007,399	15,000,000	41,563
78010J-CV-2	ROYAL BK OF SCOTLAND PLC 08/25/2014	F	12/17/2009	ALLSTATE INSURANCE COMPANY		15,308,175	15,000,000	227,500
74966*-AC-1	RPC INC 5.63% SR NT 11/15/2012		10/27/2009	VARIOUS		(20,000)		
74986@-AF-8	RREEF AMERICA REIT II 5.03% S 08/18/2012		11/17/2009	ALLSTATE LIFE INSURANCE CO		10,000,000	10,000,000	124,353

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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
74986@-AD-3	RREEF AMERICA REIT II SER. A 06/13/2015		11/12/2009	TRANSFER		4,607,047	5,000,000	104,714
74986@-AC-5	RREEF AMERICA REIT II, 5.29% 10/15/2014		11/17/2009	ALLSTATE LIFE INSURANCE CO		9,000,000	9,000,000	42,320
78355H-JH-3	RYDER SYSTEM INC 06/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		5,187,995	5,000,000	1,389
78355H-JJ-9	RYDER SYSTEM INC 05/02/2011		12/17/2009	ALLSTATE INSURANCE COMPANY		11,288,175	10,887,000	80,972
86360X-AA-8	SACO 2006-GEL3, A1 07/25/2036		11/30/2009	TRANSFER		4,927,507	4,524,595	224
786514-BL-2	SAFEWAY INC 08/16/2010		11/12/2009	TRANSFER		5,010,274	5,000,000	59,125
786514-BR-9	SAFEWAY INC 08/15/2019		07/31/2009	DEUTSCHE BANK SECURITIES		5,950,500	6,000,000	
79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 05/24/2012		11/12/2009	TRANSFER		6,672,758	7,000,000	2,563
797224-AA-0	SAN CLEMENTE LEASING LLC 08/27/2021		11/12/2009	Various		20,041,073	20,041,073	6,999
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		12/01/2009	RBC DOMINION SECURITIES		1,362,600	1,440,000	25,280
80007P-AK-5	SANDRIDGE ENERGY INC 01/15/2020		12/16/2009	Various		4,968,490	5,000,000	3,403
80104M-BG-2	SANKATY HIGH YIELD PARTNERS I 01/31/2010		11/30/2009	Various		1,324,472	1,006,266	
80104M-BF-4	SANKATY HIGH YIELD PARTNERS I 11/30/2009		08/28/2009	VARIOUS		53,056		
803111-AK-9	SARA LEE CORP 09/15/2011		11/12/2009	Various		15,611,745	14,550,000	125,315
803111-AM-5	SARA LEE CORP 11/01/2032		09/11/2009	J. P. MORGAN SECURITIES, INC.		6,679,450	7,000,000	94,938
863579-VQ-8	SARM 2005-17 4A2 08/25/2035		08/11/2009	CANTOR FITZGERALD		3,756,032	3,874,695	7,206
86363M-AA-9	SASC 2007-GEL2 A1 05/25/2037		11/30/2009	TRANSFER		12,508,925	12,508,925	671
80585B-AN-0	SBAC 2006-1A, C 11/15/2036		11/12/2009	TRANSFER		3,999,976	4,000,000	16,677
80585B-AP-5	SBAC 2006-1A, D 11/15/2036		11/12/2009	TRANSFER		3,839,979	3,840,000	16,854
79548C-CT-1	SBM7 2002-KEY2, D 03/18/2036		11/19/2009	TRANSFER		4,333,549	4,328,000	10,980
805901-AP-0	SCANA CORP 05/15/2011		11/12/2009	TRANSFER		12,771,106	12,500,000	422,526
806605-AE-1	SCHERING-PLOUGH 12/01/2013		11/12/2009	TRANSFER		10,150,748	10,000,000	248,208
80803@-AA-7	SCHOTT CORP. SENIOR NOTES 03/20/2012		11/12/2009	TRANSFER		2,000,000	2,000,000	20,164
81013T-AB-7	SCOTTISH POWER PLC 03/15/2015	F	11/12/2009	TRANSFER		6,285,141	6,525,000	55,530
811904-AK-7	SEACOR HOLDINGS INC 10/01/2019		11/12/2009	Various		9,933,145	10,000,000	39,333
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 200 10/01/2020		11/17/2009	ALLSTATE LIFE INSURANCE CO		11,400,000	11,400,000	113,678
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER 10/01/2013		11/12/2009	TRANSFER		6,011,892	6,012,889	39,705
816851-AJ-8	SEMPRA ENERGY 06/15/2018		11/12/2009	Various		4,276,187	4,500,000	114,715
816851-AN-9	SEMPRA ENERGY 06/01/2016		05/12/2009	CITIBANK		1,995,560	2,000,000	
816851-AP-4	SEMPRA ENERGY 10/15/2039		10/05/2009	J. P. MORGAN SECURITIES, INC.		4,957,950	5,000,000	
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 01/02/2020	R	11/12/2009	TRANSFER		12,348,037	12,315,374	259,273
822582-AD-4	SHELL INTERNATIONAL FIN 12/15/2038	F	04/06/2009	WALL STREET ACCESS		5,226,500	5,000,000	104,479
822582-AF-9	SHELL INTERNATIONAL FIN 03/21/2014	F	11/12/2009	Various		18,845,674	18,000,000	86,667
822582-AG-7	SHELL INTERNATIONAL FIN 09/22/2011	F	11/12/2009	Various		5,999,768	6,000,000	5,417
822582-AH-5	SHELL INTERNATIONAL FIN 09/22/2015	F	09/15/2009	MORGAN STANLEY DEAN WITTER		5,987,830	3,000,000	13,542
822582-AJ-1	SHELL INTERNATIONAL FIN 09/22/2019	F	09/15/2009	MORGAN STANLEY DEAN WITTER		19,930,956	16,000,000	23,889
83168L-AA-5	SHOME 2004-1, M1 07/25/2011		11/30/2009	TRANSFER		2,982,918	2,982,918	346
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD 06/28/2014	F	11/12/2009	TRANSFER		1,015,721	1,000,000	23,041
826418-BD-6	SIERRA PACIFIC POWER CO 05/15/2016		08/18/2009	BARCLAYS BANK		10,617,100	10,000,000	160,000
826418-BE-4	SIERRA PACIFIC POWER CO 07/01/2037		05/15/2009	WACHOVIA SECURITIES		4,439,150	5,000,000	130,313
826418-BH-7	SIERRA PACIFIC POWER CO 09/01/2013		04/03/2009	CANTOR, FITZGERALD & CO.		3,928,480	4,000,000	22,406
G8124#-AB-9	SIG PLC 7.36% SER. B GTD SR N 08/09/2011	F	11/12/2009	TRANSFER		4,000,000	4,000,000	76,053
82669J-AA-6	SIG6 6A 6 OTHER 09/27/2016		10/13/2009	CANTOR FITZGERALD		2,479,020	2,595,832	1,479
82668Q-AA-1	SIGNATURE V, CLASS A INVESTME 10/27/2012		09/25/2009	BANK OF AMERICA		701,819	735,853	6,909
82929R-AA-4	SING TELECOMMUNICATIONS 12/01/2011	F	11/12/2009	TRANSFER		1,027,005	1,000,000	28,510
78442F-ED-6	SLM CORP 10/25/2011		12/17/2009	ALLSTATE INSURANCE COMPANY		5,488,808	5,500,000	42,900
83238P-AA-2	SMITHS GROUP PLC 05/15/2014	F	12/17/2009	Various		10,321,715	10,000,000	26,889
83238P-AB-0	SMITHS GROUP PLC 05/15/2019	F	01/01/2009	DIRECT		4,994,207	5,000,000	180,000
835495-AF-9	SONOCO PRODUCTS 11/15/2013		11/12/2009	TRANSFER		8,488,739	8,500,000	271,646
837004-CA-6	SOUTH CAROLINA ELEC&GAS 07/01/2036		11/06/2009	J. P. MORGAN SECURITIES, INC.		5,445,150	5,000,000	113,715
837004-CB-4	SOUTH CAROLINA ELEC&GAS 01/15/2038		06/11/2009	DEUTSCHE BANK SECURITIES		3,096,240	3,000,000	76,129
837004-CD-0	SOUTH CAROLINA ELEC&GAS 12/15/2039		12/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,960,700	5,000,000	
841504-AA-1	SOUTHEAST SUPPLY HEADER 08/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		10,170,000	10,000,000	167,056
842400-EE-9	SOUTHERN CAL EDISON 01/15/2010		01/28/2009	VARIOUS		78,550		
842400-FL-2	SOUTHERN CAL EDISON 03/15/2039		12/11/2009	Various		8,901,212	8,350,000	111,102
845467-AE-9	SOUTHWESTERN ENERGY CO 02/01/2018		12/01/2009	BANK OF AMERICA		2,070,000	2,000,000	51,250
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UN 04/26/2016		11/12/2009	TRANSFER		10,000,000	10,000,000	28,356
84755T-AD-9	SPECTRA ENERGY CAPITAL 03/01/2020		08/25/2009	ROYAL BANK OF SCOTLAND PLC		4,989,400	5,000,000	
84755T-AB-3	SPECTRA ENERGY CORP 09/15/2013		11/12/2009	TRANSFER		4,993,476	5,000,000	46,708
790849-AE-3	ST JUDE MEDICAL INC 07/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		1,848,095	1,810,000	26,207
790849-AF-0	ST JUDE MEDICAL INC 07/15/2019		07/23/2009	BANK OF AMERICA		6,911,100	7,000,000	
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUT 07/31/2017	F	11/12/2009	TRANSFER		35,000,000	35,000,000	11,284
D04580-57-3	STATE BANK INDIA LONDON 10/23/2014	F	10/21/2009	Various		19,906,020	20,000,000	6,375
85748K-AA-1	STATE STREET CAPITAL TRU 04/30/2012		11/12/2009	Various		39,954,556	40,000,000	28,667
857449-AB-8	STATE STREET CORP 10/15/2018		11/12/2009	TRANSFER		10,019,315	10,000,000	39,375
85744R-AA-0	STATE STREET CORP 03/15/2011		11/12/2009	TRANSFER		19,993,478	20,000,000	58,583

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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
85771S-AA-4	STATOILHYDRO ASA 04/15/2019	F	04/16/2009	BANK OF AMERICA		2,994,270	3,000,000	
85771S-AC-0	STATOILHYDRO ASA 10/15/2014	F	11/12/2009	Various		5,990,944	6,000,000	6,525
858119-AJ-9	STEEL DYNAMICS INC 11/01/2012		12/01/2009	Various		4,081,688	4,050,000	27,380
858155-AC-8	STEELCASE INC 08/15/2011		11/12/2009	TRANSFER		3,997,432	4,000,000	62,833
861763-AD-2	STONE TOWER CLO 2007-7X CLASS 08/30/2021		06/10/2009	Various		2,156,265	4,229,000	14,751
86764P-AB-5	SUNOCO INC 04/01/2011		11/12/2009	TRANSFER		7,498,087	7,350,000	56,503
869099-AD-3	SUSQUEHANNA BANCSHARES 11/01/2012		11/12/2009	TRANSFER		4,258,732	4,250,000	7,857
869099-AF-8	SUSQUEHANNA BANCSHARES 05/01/2014		11/12/2009	TRANSFER		3,971,827	4,000,000	2,815
784860-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011		11/19/2009	MCMAHAN SECURITIES CO LP		2,065,000	2,000,000	8,396
86959L-AA-1	SVENSKA HANDELSBANKEN AB 06/10/2014	F	06/03/2009	CITIBANK		2,991,840	3,000,000	
86959L-AB-9	SVENSKA HANDELSBANKEN AB 09/14/2012	F	11/12/2009	Various		17,978,369	18,000,000	37,056
78487T-AA-2	SVOVM 2005-A, A 02/20/2021		11/30/2009	TRANSFER		7,062,200	7,063,207	29,871
84474Y-AA-4	SW AIRLINES 07-1 TRUST 08/01/2022		08/17/2009	PIPER JAFFRAY INC.		7,357,437	7,478,971	24,275
87019E-AL-9	SWEDBANK AB 01/14/2013	F	11/12/2009	Various		20,437,338	20,000,000	204,611
00254E-JE-3	SWEDISH EXPORT CREDIT 09/16/2014	F	11/12/2009	Various		9,990,933	10,000,000	25,278
870537-AA-5	SWEETWATER INVESTORS SR SEC N 05/15/2014		11/10/2009	TRANSFER		5,718,785	5,718,785	163,323
990957-9D-6	SWIFT TRANSPORTATION CO TERM 05/10/2014		10/12/2009	EXCHANGE		2,648,895	2,991,513	
361561-AA-1	SYSTEM ENERGY RESOURCES 01/15/2014		11/12/2009	TRANSFER		13,564,308	13,564,308	226,107
Q8815#-AA-4	TABCORP HOLDINGS LTD (AUSTRAL 12/21/2014	F	11/12/2009	TRANSFER		1,612,371	1,666,667	34,401
00386S-AE-2	TAQA ABU DHABI NATL ENER 08/01/2013	F	12/17/2009	ALLSTATE INSURANCE COMPANY		3,126,135	3,000,000	74,800
00386S-AF-9	TAQA ABU DHABI NATL ENER 09/15/2014	F	12/17/2009	Various		25,972,450	26,000,000	53,833
00388W-AA-9	TAQA ABU DHABI NATL ENER 10/25/2012	F	08/14/2009	HSBC SECURITIES, INC.		9,258,750	9,000,000	162,980
87612E-AM-8	TARGET CORP 06/15/2013		03/18/2009	TRANSFER		1,203,919	1,250,000	12,917
89578V-AC-0	TAROT 2006-B, A3 08/12/2011		11/19/2009	TRANSFER		1,011,441	1,011,443	1,064
89578V-AD-8	TAROT 2006-B, A4 11/12/2012		11/19/2009	TRANSFER		14,999,455	15,000,000	16,100
G4580*-AA-1	TATA CHEMICALS LTD. (INDIA) S 09/12/2017	F	11/12/2009	TRANSFER		11,000,000	11,000,000	118,067
Y8549#-AA-8	TATA CHEMICALS LTD. (INDIA) S 11/15/2017	F	11/12/2009	TRANSFER		4,000,000	4,000,000	42,933
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR 07/03/2012	F	07/01/2009	DIRECT			566,887	
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR 07/03/2012	F	07/01/2009	DIRECT			239,885	
872312-AA-1	TCM SUB LLC 01/15/2015		12/08/2009	BANK OF AMERICA		14,987,100	15,000,000	
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II 12/15/2009		11/17/2009	ALLSTATE LIFE INSURANCE CO				
87236Y-AA-6	TD AMERITRADE HOLDING CO 12/01/2019		11/20/2009	BANK OF AMERICA		4,993,100	5,000,000	
87236Y-AB-4	TD AMERITRADE HOLDING CO 12/01/2014		11/20/2009	CITIBANK		4,995,050	5,000,000	
87236Y-AC-2	TD AMERITRADE HOLDING CO 12/01/2012		11/20/2009	BANK OF AMERICA		9,989,700	10,000,000	
87239M-AA-9	TDIC FINANCE LTD 07/02/2014	F	06/26/2009	Various		12,009,580	12,000,000	
671098-AA-5	TECHTRONIC INDUSTRIES CO SER 03/22/2012	R	11/12/2009	TRANSFER		12,477,836	12,500,000	107,118
671098-AC-1	TECHTRONIC INDUSTRIES CO SER 03/22/2012	R	12/31/2009	Various		12,370,382	12,500,000	91,552
671098-AD-9	TECHTRONIC INDUSTRIES CO SER 03/22/2015	R	12/31/2009	Various		12,896,068	12,500,000	96,333
87927V-AF-5	TELECOM ITALIA CAPITAL 11/15/2033	F	09/21/2009	BANK OF AMERICA		3,580,675	3,500,000	79,953
87927V-AW-8	TELECOM ITALIA CAPITAL 06/18/2014	F	12/17/2009	ALLSTATE INSURANCE COMPANY		5,483,290	5,000,000	153,517
87927V-AL-2	TELECOM ITALIA SPA 09/30/2014	F	11/12/2009	TRANSFER		9,449,783	10,000,000	57,750
879369-D@-2	TELEFLEX INC (2007 TRANSACTIO 10/01/2012		11/12/2009	TRANSFER		9,000,000	9,000,000	78,105
87938W-AH-6	TELEFONICA SA 07/15/2019	F	06/22/2009	MORGAN STANLEY DEAN WITTER		7,000,000	7,000,000	
87938W-AJ-2	TELEFONICA SA 01/15/2015	F	11/12/2009	Various		18,786,948	18,000,000	238,652
87973P-AA-2	TEMASEK FINANCIAL I LTD 10/25/2019	F	11/18/2009	MORGAN STANLEY DEAN WITTER		20,239,800	20,000,000	64,500
87973P-AB-0	TEMASEK FINANCIAL I LTD 11/23/2039	F	11/16/2009	MORGAN STANLEY DEAN WITTER		29,708,700	30,000,000	
872384-AB-8	TEPPCO PARTNERS, L.P. 02/01/2013		03/18/2009	TRANSFER		8,252,635	8,000,000	63,972
880779-AS-2	TEREX CORP 01/15/2014		12/03/2009	BARCLAYS BANK		1,492,500	1,500,000	43,943
881575-AC-8	TESCO PLC 11/15/2037	F	11/05/2009	J. P. MORGAN SECURITIES, INC.		13,905,180	13,500,000	314,675
88162F-A*-6	TETRA TECHNOLOGIES, INC SR NT 09/30/2011		11/12/2009	TRANSFER		8,500,000	8,500,000	50,278
88163V-AD-1	TEVA PHARM FINANCE LLC 02/01/2036	R	10/14/2009	CITIBANK		7,299,600	7,000,000	93,275
46361#-AF-9	THE IRVINE COMPANY 2007 10-YE 12/01/2017		11/12/2009	TRANSFER		17,500,000	17,500,000	455,496
883556-AQ-5	THERMO FISHER SCIENTIFIC 12/28/2012		11/13/2009	BANK OF AMERICA		7,988,400	8,000,000	
883556-AR-3	THERMO FISHER SCIENTIFIC 11/18/2014		11/13/2009	BANK OF AMERICA		14,985,600	15,000,000	
884315-AG-7	THOMAS & BETTS CORP 11/15/2021		11/16/2009	BANK OF AMERICA		14,877,900	15,000,000	
884903-BA-2	THOMSON REUTERS CORP 07/15/2013	A	12/17/2009	ALLSTATE INSURANCE COMPANY		4,432,948	4,000,000	100,489
884903-BG-9	THOMSON REUTERS CORP 10/15/2019	A	09/22/2009	BANK OF AMERICA		13,951,024	9,000,000	28,069
87246A-AE-8	TIAA 2007-C4, AJ 08/15/2039	F	11/18/2009	TRANSFER		32,676,281	33,000,000	44,502
87244E-AG-7	TIAA GLOBAL MARKETS 07/15/2013		11/12/2009	Various		16,916,243	15,761,000	237,712
88732J-AU-2	TIME WARNER CABLE INC 06/15/2039		06/24/2009	BANK OF AMERICA		7,770,480	8,000,000	
88732J-AV-0	TIME WARNER CABLE INC 02/01/2015		12/08/2009	DEUTSCHE BANK SECURITIES		14,902,950	15,000,000	
88732J-AW-8	TIME WARNER CABLE INC 02/01/2020		12/08/2009	GOLDMAN, SACHS & CO.		5,385,600	5,500,000	
887315-AK-5	TIME WARNER COMPANIES INC 01/15/2013		04/29/2009	VARIOUS		(82,500)		
887317-AB-1	TIME WARNER INC 11/15/2011		11/12/2009	Various		7,468,047	7,000,000	181,958
887389-AG-9	TIMKEN CO 09/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		7,342,230	7,000,000	108,500
872540-AM-1	TJX COS INC 04/15/2019		05/14/2009	ROYAL BANK OF SCOTLAND PLC		5,364,200	5,000,000	40,542

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87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 07/15/2010		11/12/2009	TRANSFER		833,333	833,333	19,148
89152U-AA-0	TOTAL CAPITAL SA 10/02/2015	F	11/17/2009	Various		40,124,144	40,000,000	118,056
891180-9A-0	TOWERCO LLC TERM LOAN 11/24/2014		12/15/2009	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	
89346D-AC-1	TRANSALTA CORP 05/15/2018	A	11/12/2009	TRANSFER		9,975,487	10,000,000	326,958
89346D-AD-9	TRANSALTA CORP 01/15/2015	A	11/09/2009	RBC DOMINION SECURITIES		11,973,960	12,000,000	
893521-AB-0	TRANSATLANTIC HOLDINGS 11/30/2039		11/18/2009	GOLDMAN, SACHS & CO.		2,917,020	3,000,000	
89352H-AD-1	TRANS-CANADA PIPELINES 10/15/2037	A	05/11/2009	BARCLAYS BANK		4,591,650	5,000,000	24,972
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		05/22/2009	Various		3,924,375	4,500,000	21,479
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018	F	11/14/2009	SCHEDULED PAY UP		533,915	533,915	
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER 05/13/2013		09/29/2009	Various		20,912,969	21,000,000	53,469
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER 07/14/2014		12/02/2009	BANK OF AMERICA		13,473,555	13,165,000	49,643
89609G-AA-0	TRICAHUE LEASING LLC 11/19/2021		12/07/2009	PARIBAS CAPITAL MARKETS		15,000,000	15,000,000	
896223-AC-8	TRIMARAN 06-1A, CLASS A2 LOAN 03/15/2018		08/18/2009	SOUTHRIDGE INVESTMENT GROUP		9,555,000	13,000,000	24,421
89653Q-C*-4	TRINITY MIRROR 7.17% SER A SR 06/20/2012	F	11/12/2009	TRANSFER		5,000,000	5,000,000	141,408
89566E-AA-6	TRISTATE GENERAT 01/31/2018		11/10/2009	TRANSFER		1,153,696	1,143,180	19,180
89677@-AW-3	TRITON CONTAINER 6.1% SR SECD 12/31/2010		11/12/2009	TRANSFER		3,331,515	3,333,333	74,678
89655V-AA-0	TRLT II 2003-1 10/12/2026		11/17/2009	ALLSTATE LIFE INSURANCE CO		1,688,002	1,688,002	1,322
873050-BW-0	TTX CO 03/01/2015		11/01/2009	TRANSFER		39,941,267	40,000,000	326,667
87305N-AR-9	TTX CO. 6.61% SR NTS 01/15/2015		11/12/2009	TRANSFER		7,592,610	7,232,426	155,371
873050-BU-4	TTX COMPANY SR UNSECD NTS 06/01/2014		11/12/2009	TRANSFER		9,970,679	10,000,000	251,563
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/C 02/11/2010		01/01/2009	VARIOUS				
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. S 02/14/2014		11/12/2009	TRANSFER		437,500	437,500	6,288
902118-BM-9	TYCO INTERNATIONAL FINAN 10/15/2014		09/30/2009	BANK OF AMERICA		1,993,124	1,000,000	4,240
902118-AY-4	TYCO INTL GROUP SA 02/15/2011		10/22/2009	JEFFERIES & COMPANY, INC.		1,216,390	1,150,000	15,525
902118-BK-3	TYCO INTL GROUP SA 11/15/2013		11/12/2009	Various		8,509,992	7,800,000	219,967
9021EQ-AC-8	TYCO/TYCO INTL FIN SA 12/15/2019		08/19/2009	J. P. MORGAN SECURITIES, INC.		4,346,220	4,035,000	54,136
9021EQ-AD-6	TYCO/TYCO INTL FIN SA 01/15/2021		08/19/2009	Various		13,550,901	12,695,000	94,551
904764-AJ-6	UNILEVER CAPITAL CORP 02/15/2014	R	11/12/2009	Various		18,976,200	19,000,000	61,746
904764-AK-3	UNILEVER CAPITAL CORP 02/15/2019	R	02/09/2009	MORGAN STANLEY DEAN WITTER		2,996,910	3,000,000	
907818-CY-2	UNION PACIFIC CORP 01/31/2013		03/18/2009	TRANSFER		14,982,883	15,000,000	109,000
907818-CZ-9	UNION PACIFIC CORP 11/15/2017		12/08/2009	BANK OF AMERICA		9,769,680	9,000,000	37,375
907818-DC-9	UNION PACIFIC CORP 02/15/2014		01/01/2009	DIRECT		4,263,051	4,000,000	49,542
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BA 01/02/2021		11/12/2009	TRANSFER		7,596,584	7,596,584	144,567
908594-AC-8	UNION TANK CAR CO. SR NTS 05/15/2020		11/12/2009	TRANSFER		12,831,266	13,000,000	301,048
908594-A*-5	UNION TANK CAR SECD. NTS 06/01/2016		11/12/2009	TRANSFER		1,646,401	1,646,401	50,216
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, 06/01/2019		11/12/2009	TRANSFER		9,263,781	9,090,909	229,303
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.3 04/11/2015	F	11/12/2009	TRANSFER		5,000,000	5,000,000	27,254
91019P-CR-1	UNITED DOMINION RLTY TR 06/01/2013		04/29/2009	Various		3,627,511	1,000,000	17,982
911312-AG-1	UNITED PARCEL SERVICE 01/15/2013		12/17/2009	Various		11,777,556	11,000,000	172,750
911312-AL-0	UNITED PARCEL SERVICE 04/01/2014		03/19/2009	CITIBANK		1,995,560	2,000,000	
911365-AU-8	UNITED RENTALS NORTH AM 12/15/2019		12/01/2009	WELLS FARGO		1,985,000	2,000,000	8,736
913017-BH-1	UNITED TECHNOLOGIES CORP 05/01/2015		11/12/2009	TRANSFER		4,817,061	5,000,000	7,448
91324P-AP-7	UNITEDHEALTH GROUP 03/15/2011		11/12/2009	TRANSFER		7,474,807	7,500,000	62,344
91324P-AQ-5	UNITEDHEALTH GROUP 03/15/2016		05/20/2009	BANK OF AMERICA		2,802,570	3,000,000	31,802
91324P-AM-4	UNITEDHEALTH GROUP INC 03/15/2015		11/12/2009	TRANSFER		9,587,024	10,000,000	77,188
N9039*-AA-9	URALITA S.A. (SPAIN) SER. A G 11/03/2011	F	11/12/2009	TRANSFER		10,000,000	10,000,000	12,775
91160H-AA-5	US BANCORP 03/13/2012		11/12/2009	TRANSFER		19,998,118	20,000,000	73,750
90345A-AC-6	US CENTRAL FEDERAL CRED 10/19/2012		10/14/2009	J. P. MORGAN SECURITIES, INC.		9,993,600	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
991841-9F-6	US SHIPPING PARTNERS LP SR SE 08/07/2013		11/12/2009	EXCHANGE		730,103	1,305,055	
991841-9G-4	US SHIPPING PARTNERS LP SUBOR 08/01/2013		11/12/2009	EXCHANGE		59,262	326,264	
918005-AY-5	UTILICORP UNITED 02/01/2011		11/12/2009	TRANSFER		3,818,289	3,751,000	83,663
91802M-AA-8	UTILITY CONTRACT FUNDING 10/01/2016		11/10/2009	TRANSFER		2,718,037	2,718,824	23,398
91911T-AJ-2	VALE OVERSEAS LIMITED 09/15/2019	F	01/01/2009	DIRECT		4,962,059	5,000,000	44,531
91911T-AK-9	VALE OVERSEAS LIMITED 11/10/2039	F	11/03/2009	HSBC SECURITIES, INC.		3,942,560	4,000,000	
920355-AF-1	VALSPAR CORP 06/15/2019		07/20/2009	BANK OF AMERICA		6,887,868	6,900,000	6,163
92203#-AB-4	VANGUARD GROUP, INC SR SCD NT 09/19/2010		11/12/2009	TRANSFER		1,021,076	1,000,000	11,071
922463-AA-2	VEER 2008-1A SENIOR INCOME NO 07/19/2017		09/10/2009	BROADPOINT FINANCIAL		2,644,882	2,939,700	7,163
92334N-AA-1	VEOLIA ENVIRONNEMENT 06/03/2013	F	11/12/2009	Various		10,400,746	9,775,000	220,095
92344W-AA-9	VERIZON MARYLAND INC 03/01/2012		11/12/2009	TRANSFER		499,173	500,000	6,040
92344S-AP-5	VERIZON WIRELESS CAPITAL 02/01/2014		11/12/2009	TRANSFER		3,257,018	3,000,000	46,713
925524-AZ-3	VIACOM INC 04/30/2011		11/12/2009	TRANSFER		8,796,277	8,360,000	16,023
92553P-AD-4	VIACOM INC 09/15/2019		08/19/2009	CITIBANK		9,924,700	10,000,000	
92553P-AE-2	VIACOM INC 09/15/2014		10/15/2009	J. P. MORGAN SECURITIES, INC.		5,099,118	2,000,000	40,833
92857T-AG-2	VODAFONE AIRTOUCH 02/15/2010	F	01/28/2009	VARIOUS		86,035		
92857W-AG-5	VODAFONE GROUP PLC 09/15/2015	F	11/12/2009	TRANSFER		4,647,491	5,000,000	39,583

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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
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (F 01/15/2019		11/12/2009	TRANSFER		10,846,127	10,846,127	199,515
94978#-ER-4	WACHOVIA BANK LEASE BACKED (F 01/15/2019		11/12/2009	TRANSFER		9,216,221	9,216,221	169,532
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACK 01/15/2019		11/12/2009	TRANSFER		7,577,782	7,577,782	139,393
931422-AD-1	WALGREEN CO 08/01/2013		11/12/2009	TRANSFER		6,086,132	6,000,000	82,063
931142-BE-2	WAL-MART STORES 08/10/2009		01/28/2009	VARIOUS		119,427		
931142-CM-3	WAL-MART STORES INC 04/15/2038		07/20/2009	GOLDMAN, SACHS & CO.		13,780,130	13,000,000	228,367
92948#-AF-5	WAL-MART WESTMINSTER CTL 05/15/2023		11/12/2009	TRANSFER		4,257,026	4,249,457	140,611
254687-CC-8	WALT DISNEY COMPANY 07/15/2011		11/12/2009	TRANSFER		6,144,842	6,000,000	111,150
93364L-AD-0	WAMU 2007-SL3, AJ 03/23/2045		11/18/2009	TRANSFER		16,360,103	17,500,000	50,718
93933W-AB-2	WASHINGTON MUTUAL BK FA 08/15/2014		01/28/2009	VARIOUS		485,801		
92929Q-AQ-0	WASTE MANAGEMENT INC 08/01/2026		11/02/2009	ROYAL BANK OF SCOTLAND PLC		4,414,480	4,000,000	74,156
94106L-AT-6	WASTE MANAGEMENT INC 03/11/2015		02/23/2009	DEUTSCHE BANK SECURITIES		4,982,500	5,000,000	
94106L-AV-1	WASTE MANAGEMENT INC 11/30/2039		11/12/2009	J. P. MORGAN SECURITIES, INC.		12,930,580	13,000,000	
942683-AD-5	WATSON PHARMACEUTICALS I 08/15/2014		12/17/2009	ALLSTATE INSURANCE COMPANY		10,278,980	10,000,000	156,944
942683-AE-3	WATSON PHARMACEUTICALS I 08/15/2019		08/18/2009	BANK OF AMERICA		6,985,720	7,000,000	
92976B-DV-1	WBCMT 2006-C23 AM 01/15/2045		11/18/2009	TRANSFER		23,669,281	25,000,000	64,529
92977Q-AH-1	WBCMT 2006-C27 AJ 07/15/2045		11/18/2009	TRANSFER		5,492,371	6,000,000	16,504
94973V-AJ-6	WELLPOINT INC 01/15/2011		11/12/2009	TRANSFER		14,892,718	15,000,000	243,750
955278-BH-8	WEST PENN POWER CO 12/15/2017		11/12/2009	TRANSFER		9,803,043	10,000,000	242,958
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLO 07/28/2012		11/12/2009	TRANSFER		4,802,600	5,000,000	2,251
G9546#-AA-9	WESTBURY PLC SER A 04/16/2010	F	03/13/2009	VARIOUS		(100,000)		
G9546#-AB-7	WESTBURY PLC SER B 04/16/2013	F	03/18/2009	Various		9,750,238	10,000,000	239,400
9612EA-AB-1	WESTPAC SECURITIES NZ LT 07/28/2014	F	11/12/2009	BANK OF AMERICA		3,806,523	3,700,000	38,650
961815-A#-4	WESTWOOD ONE, INC. 15.00% SEN 07/15/2012		12/31/2009	Various		5,635,931	14,512,451	
94980G-BC-4	WFHET 2004-2 AII, 1B 05/25/2034		11/30/2009	TRANSFER		140,770	140,772	13
96332H-CC-1	WHIRLPOOL CORP 05/01/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		5,454,110	5,000,000	51,111
973582-AA-7	WINDSOR FINANCING, LLC SEN SE 07/15/2017		11/10/2009	TRANSFER		6,874,080	6,874,080	28,074
97381W-AD-6	WINDSTREAM CORP 08/01/2016		11/24/2009	BARCLAYS BANK		3,052,500	3,000,000	84,813
976526-AA-1	WIREF 2005-1, NOTE 11/17/2019		11/12/2009	TRANSFER		5,887,824	5,887,921	348,195
976656-CC-0	WISC ELEC POWER 12/15/2019		12/08/2009	BARCLAYS BANK		7,974,240	8,000,000	
934548-AE-8	WMG ACQUISITION CORP 04/15/2014		12/03/2009	Various		4,083,125	4,250,000	43,072
92933U-AA-0	WMHEN 2007-WM1 N1 01/25/2047		11/19/2009	TRANSFER			1,701,592	
66859B-AC-2	WOODS 2006-7A, A2 LOANS 10/22/2021		05/15/2009	SOUTHRIDGE INVESTMENT GROUP		7,200,000	10,000,000	10,583
980236-AJ-2	WOODSIDE FINANCE LTD 11/10/2014	F	11/03/2009	J. P. MORGAN SECURITIES, INC.		9,928,000	10,000,000	
N9684*-AA-7	WURTH FINANCE INTL BV GTD SR 09/23/2011	F	11/12/2009	TRANSFER		4,998,655	5,000,000	34,436
982590-AA-8	WURTH GROUP OF NORTH AMERICA 09/23/2011	R	11/12/2009	TRANSFER		9,750,000	9,750,000	67,150
983024-AE-0	WYETH 02/01/2014		11/10/2009	VARIOUS		(36,000)		
983024-AJ-9	WYETH 02/15/2016		11/12/2009	Various		9,768,437	10,000,000	132,917
98388M-AA-5	XCEL ENERGY INC 12/01/2010		11/12/2009	TRANSFER		15,276,716	15,000,000	469,583
984121-BM-4	XEROX CORPORATION 06/15/2013		11/12/2009	TRANSFER		10,188,585	10,000,000	311,354
984121-BN-2	XEROX CORPORATION 08/15/2011		11/12/2009	TRANSFER		5,120,844	5,000,000	83,073
984121-BS-1	XEROX CORPORATION 05/15/2012		12/17/2009	ALLSTATE INSURANCE COMPANY		7,406,938	7,000,000	34,222
98374P-AZ-9	XLLIAC GLOBAL FUNDING 08/10/2010		11/01/2009	TRANSFER		24,985,561	25,000,000	270,000
98385X-AD-8	XTO ENERGY INC 02/01/2014		11/12/2009	Various		2,985,067	2,845,000	38,566
98385X-AJ-5	XTO ENERGY INC 04/01/2036		11/04/2009	BANK OF AMERICA		7,701,125	7,650,000	49,258
98385X-AM-8	XTO ENERGY INC 08/01/2037		10/19/2009	J. P. MORGAN SECURITIES, INC.		5,492,550	5,000,000	75,938
98385X-AP-1	XTO ENERGY INC 06/15/2018		11/04/2009	MORGAN STANLEY DEAN WITTER		10,395,100	10,000,000	220,000
98458P-AB-1	YALE UNIVERSITY 10/15/2014		11/06/2009	Various		34,036,090	34,000,000	2,417
984851-AA-3	YARA INTERNATIONAL ASA 12/15/2014	F	11/12/2009	TRANSFER		2,904,772	3,000,000	64,313
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 09/08/2010	F	11/12/2009	TRANSFER		1,659,928	1,666,667	22,696
988498-AD-3	YUM! BRANDS INC 11/15/2037		04/29/2009	WALL STREET ACCESS		1,778,520	2,000,000	64,549
988498-AF-8	YUM! BRANDS INC 09/15/2019		08/20/2009	GOLDMAN, SACHS & CO.		6,989,430	7,000,000	
98956P-AA-0	ZIMMER HOLDINGS INC 11/30/2019		11/13/2009	Various		17,035,020	17,000,000	642
98956P-AB-8	ZIMMER HOLDINGS INC 11/30/2039		11/12/2009	BANK OF AMERICA		11,979,120	12,000,000	
G40096-AA-0	BANK OF SCOTLAND PERP 01/01/9999	F	01/01/2009	VARIOUS		5,254,597	6,130,000	
12513Y-AM-2	CD 2007-CD4, D 01/01/9999		07/29/2009	VARIOUS		2,229,623		
17309D-AM-5	CGCMT 2006-C4, E 01/01/9999		12/29/2009	Various		3,145,855	1,500,000	4,055
17309D-AQ-6	CGCMT 2006-C4, H 01/01/9999		06/29/2009	VARIOUS		1,164,011		
17311Q-BK-5	CGCMT 2007-C6, A4 01/01/9999		11/18/2009	TRANSFER		10,774,542	11,200,000	31,142
40411C-AA-0	HBOS CAPITAL FUNDING LP 01/01/9999	F	01/01/2009	VARIOUS		4,479,460	4,500,000	
46631B-AM-7	JPMCC 2007-LD11, C 01/01/9999		12/29/2009	VARIOUS		6,507,970		
539439-AA-7	LLOYDS TSB GROUP PLC 01/01/9999	F	09/30/2009	Various		40,147,000	40,000,000	
61755B-AE-4	MSC 2007-HQ12 A4 01/01/9999		11/19/2009	TRANSFER		24,969,083	25,000,000	70,396
61755B-AD-6	MSC 2007-HQ12, A3 01/01/9999		11/19/2009	TRANSFER		9,717,289	10,000,000	28,158
69350K-AA-4	PNC PREFERRED FUNDING TR 01/01/9999		11/12/2009	TRANSFER		10,000,000	10,000,000	96,789
74927P-AA-7	RBS CAPITAL TRUST II 01/01/9999	R	01/01/2009	VARIOUS		6,954,978	7,000,000	

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74927Q-AA-5	RBS CAPITAL TRUST III 01/01/9999	R	11/12/2009	TRANSFER		920,000	2,000,000	12,861
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						10,543,077,465	14,789,901,175	77,566,937
00846N-AA-5	AGFC CAPITAL TRUST I 01/15/2067		01/01/2009	VARIOUS		2,388,470	10,000,000	
01039X-AA-8	ALABAMA POWER CAP TR V 10/01/2042		11/12/2009	TRANSFER		10,149,000	10,149,000	39,180
025816-AU-3	AMERICAN EXPRESS 09/01/2066		01/01/2009	VARIOUS		17,893,541	17,000,000	
04622D-AA-9	ASSURED GUARANTY US HLDG 12/15/2066		01/01/2009	VARIOUS		9,980,562	10,000,000	
055654-AA-5	BANCO SANTANDER 11/03/2009	F	01/01/2009	VARIOUS		15,976,409	16,000,000	
055654-AB-3	BANCO SANTANDER 09/14/2010	F	01/01/2009	VARIOUS		11,572,854	11,300,000	
065379-AB-5	BANK OF TOKYO-MITSUBISHI GLOB 04/15/2010	F	01/01/2009	VARIOUS		17,389,801	17,000,000	
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	F	01/01/2009	VARIOUS		13,000,000	13,000,000	
06738C-AD-1	BARCLAYS BK PLC 12/15/2009	F	01/01/2009	VARIOUS		996,491	1,000,000	
05530A-AA-3	BB&T CAPITAL TRUST II 06/07/2036		01/01/2009	VARIOUS		7,969,323	8,000,000	
073294-AA-8	BB&T CAPITAL TRUST IV 06/12/2057		01/01/2009	VARIOUS		5,000,000	5,000,000	
055291-AC-2	BBV INTL FIN UNSEC SUB 12/01/2025	F	01/01/2009	VARIOUS		18,240,361	20,000,000	
05566G-AA-7	BNP PARIBAS LLC 01/15/2015	R	01/01/2009	VARIOUS		22,502,491	22,500,000	
05567S-AA-0	BNSF FUNDING TRUST I 12/15/2055		01/01/2009	VARIOUS		13,104,773	13,000,000	
14043D-AB-7	CAPITAL ONE CAPITAL VI 05/15/2040		11/09/2009	BARCLAYS BANK		9,870,500	10,000,000	
171232-AP-6	CHUBB CORP 03/29/2067		11/12/2009	Various		19,981,464	20,000,000	47,813
21869M-AA-5	CORESTATES CAPTL 02/15/2027		01/01/2009	VARIOUS		14,751,983	15,000,000	
225313-AB-1	CREDIT AGRICOLE SA 12/13/2049	F	10/05/2009	BANK OF AMERICA		6,000,000	6,000,000	
233048-AA-5	DBS BANK LTD/SINGAPORE 11/15/2019	F	01/01/2009	VARIOUS		13,537,311	14,340,000	
251529-AF-0	DEUTSCHE BK FINL 04/25/2009	R	01/01/2009	VARIOUS		5,038,271	5,000,000	
251594-AA-5	DEV BANK OF SINGAPORE 144A 08/10/2009	F	01/01/2009	VARIOUS		9,995,365	10,000,000	
251594-AC-1	DEV BK SINGAPORE 144A 04/15/2010	F	01/01/2009	VARIOUS		14,066,700	14,000,000	
26156F-AA-1	DRESDNER FUNDING TRUST I 144A 06/30/2031	R	01/01/2009	VARIOUS		10,379,023	13,500,000	
316781-AA-1	FIFTH THIRD CAP TRUST IV 04/15/2037		01/01/2009	VARIOUS		39,989,812	40,000,000	
31769P-AB-6	FINL SECURITY ASSUR HLGS 12/15/2066		01/01/2009	VARIOUS		9,977,659	10,000,000	
302570-AW-6	FPL GROUP CAPITAL INC 10/01/2066		01/01/2009	VARIOUS		10,140,441	10,000,000	
37247D-AG-1	GENWORTH FINANCIAL INC 11/15/2066		01/01/2009	VARIOUS		21,556,732	25,000,000	
39136W-AA-2	GREAT WEST LIFE & ANN IN 05/16/2046	I	11/12/2009	TRANSFER		5,000,000	5,000,000	174,851
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035	R	01/01/2009	VARIOUS		1,514,106	1,500,000	
404398-AA-7	HYPOVEREINSBANK 144A 06/30/2031	R	01/01/2009	VARIOUS		20,052,409	20,000,000	
453414-AB-0	INDEPENDENCE COMM BANK 04/01/2014	R	11/12/2009	TRANSFER		14,967,464	15,000,000	41,288
449786-AA-0	INT'L NEDERLAND BANK NV 05/01/2015	F	01/01/2009	VARIOUS		12,556,776	12,600,000	
48125B-AA-2	JPM CHASE CAPITAL XXVII 11/01/2039		10/20/2009	J. P. MORGAN SECURITIES, INC.		3,979,560	4,000,000	
481227-AA-4	JPMC CAPITAL XVIII 08/17/2036		01/01/2009	VARIOUS		10,927,394	10,000,000	
047176-72-2	LBG CAPITAL NO.1 PLC 144A 12/29/2049	F	12/11/2009	EXCHANGE		49,000,000	70,000,000	
534187-AS-8	LINCOLN NATIONAL CORP 05/17/2066		01/01/2009	VARIOUS		7,346,774	7,000,000	
59000N-AA-3	MERITA BANK 04/01/2009	R	01/01/2009	VARIOUS		12,467,329	12,500,000	
59156R-AP-3	METLIFE INC 12/15/2036		01/01/2009	VARIOUS		16,969,473	17,000,000	
606866-AA-9	MIZUHO FINANCE (CAYMAN) 04/15/2014	F	01/01/2009	VARIOUS		17,245,236	17,500,000	
62874F-AA-7	NATIONSBANK 01/15/2027		01/01/2009	VARIOUS		14,825,904	15,000,000	
636792-AA-1	NATL LIFE INSURANCE-VRMT 09/15/2039		09/18/2009	GOLDMAN, SACHS & CO.		3,500,000	3,500,000	
638539-AH-9	NATL WESTMSTR BK 10/01/2009	F	01/01/2009	VARIOUS		7,663,570	7,500,000	
65557A-AA-5	NORDEA BANK SWEDEN AB 11/30/2012	F	01/01/2009	VARIOUS		12,979,951	13,000,000	
70212J-AA-3	PARTNERRE FINANCE 12/01/2066		01/01/2009	VARIOUS		19,937,785	20,000,000	
69352P-AC-7	PPL CAPITAL FUNDING INC 03/30/2067		11/12/2009	Various		19,953,343	20,000,000	78,167
743315-AM-5	PROGRESSIVE CORP 06/15/2037		01/01/2009	VARIOUS		19,946,721	20,000,000	
749770-AQ-6	RABOBANK NEDERLAND 12/29/2049	F	11/12/2009	Various		22,000,000	22,000,000	217,250
759351-AE-9	REINSURANCE GRP OF AMER 12/15/2065		01/01/2009	VARIOUS		20,007,549	20,000,000	
780097-AD-3	ROYAL BK OF SCOT GRP PLC 04/01/2009	F	01/01/2009	VARIOUS		3,016,659	3,000,000	
80281R-AC-6	SANTANDER FIN PFD SA UNI 12/31/2049	F	09/29/2009	EXCHANGE		13,600,000	13,600,000	
854616-AP-4	STANLEY WORKS 12/01/2045		01/01/2009	VARIOUS		15,000,000	15,000,000	
85748D-AA-7	STATE STREET CAP TR IV 06/15/2037		01/01/2009	VARIOUS		35,000,000	35,000,000	
86787X-AA-3	SUNTRUST BANKS 05/15/2027		01/01/2009	VARIOUS		9,947,802	10,000,000	
870836-AB-9	SWISS BANK CORP-NY 07/15/2015		01/01/2009	VARIOUS		5,303,663	5,000,000	
878091-BC-0	TEACHERS INSUR & ANNUITY 12/16/2039		12/11/2009	MORGAN STANLEY DEAN WITTER		14,980,950	15,000,000	
90261X-BY-7	UBS AG STAMFORD CT 07/15/2016		11/12/2009	Various		26,465,736	26,500,000	57,281
902671-AA-4	UFJ FINANCE ARUBA AEC 07/15/2013	F	01/01/2009	VARIOUS		15,428,241	15,000,000	
911271-AB-0	UNITED OVERSEAS BANK LTD 09/03/2019	F	01/01/2009	VARIOUS		7,068,633	7,186,000	
929768-AA-7	WACHOVIA CAP II 01/15/2027		01/01/2009	VARIOUS		9,885,897	10,000,000	
92977E-AA-3	WACHOVIA CAPITAL TRUST V 06/01/2027		01/01/2009	VARIOUS		1,033,554	1,000,000	
92931B-AC-0	WPS RESOURCES CORP 12/01/2066		11/12/2009	Various		20,036,806	20,000,000	136,626
98952L-AA-3	ZFS FINANCE USA TRST III 12/15/2065		01/01/2009	VARIOUS		18,000,000	18,000,000	
98876X-AA-0	ZFS FINANCE USA TRUST I 12/15/2065		01/01/2009	VARIOUS		9,990,055	10,000,000	

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98877C-AA-5	ZFS FINANCE USA TRUST I 05/09/2037		01/01/2009	VARIOUS		7,000,000	7,000,000	
002927-AA-9	ABBEY NATL CAP 01/01/9999	R	01/01/2009	VARIOUS		17,001,338	17,000,000	
003723-AA-1	ABN AMRO NA HOLDING CAP 01/01/9999		11/12/2009	Various		28,389,975	27,302,000	8,916
00845W-AD-0	AGFIRST FARM CREDIT BANK 01/01/9999		11/12/2009	Various		20,000,000	20,000,000	268,888
001822-AB-1	AUST & NZ BANKING GROUP 01/01/9999	R	11/12/2009	Various		26,738,188	27,200,000	376,451
054536-AB-3	AXA SA 01/01/9999	F	01/01/2009	VARIOUS		10,000,000	10,000,000	
054536-AC-1	AXA SA 01/01/9999	F	01/01/2009	VARIOUS		15,000,000	15,000,000	
G07672-AB-7	BANK OF IRELAND PERP 01/01/9999	F	01/01/2009	VARIOUS		4,181,545	5,000,000	
06738C-B2-8	BARCLAYS BANK PLC 01/01/9999	F	01/01/2009	VARIOUS		20,044,295	20,000,000	
06739F-EY-3	BARCLAYS BANK PLC 01/01/9999	F	01/01/2009	VARIOUS		24,151,162	25,000,000	
06738C-AF-6	BARCLAYS BK PLC 01/01/9999	F	11/12/2009	Various		20,740,733	20,000,000	150,573
05530R-AB-4	BBVA INTL PREF UNIPERSON 01/01/9999	F	11/12/2009	Various		20,000,000	20,000,000	39,460
05565A-AA-1	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		3,406,053	3,500,000	
05565A-AB-9	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		20,000,000	20,000,000	
05568A-AA-8	BOI CAPITAL FUNDING NO 3 01/01/9999	F	01/01/2009	VARIOUS		14,570,276	15,000,000	
124789-AA-6	CBA CAPITAL TRUST I 01/01/9999	R	11/12/2009	Various		24,964,973	25,000,000	212,850
12480W-AA-1	CBG FLORIDA REIT CORP 01/01/9999		08/27/2009	Various		15,000,000	15,000,000	
12479B-AA-0	COMMONWEALTH BANK AUST 01/01/9999	F	11/12/2009	Various		34,133,557	34,395,000	41,920
225313-AA-3	CREDIT AGRICOLE (LONDON) 01/01/9999	F	01/01/2009	VARIOUS		50,000,000	50,000,000	
225448-AA-7	CREDIT SUISSE GUERNSEY 01/01/9999	F	01/01/2009	VARIOUS		26,435,642	26,500,000	
236363-AA-5	DANSKE BANK A/S 01/01/9999	F	11/12/2009	Various		20,174,576	20,000,000	239,846
25153R-AA-0	DEUTSCHE BANK NY 01/01/9999	R	01/01/2009	VARIOUS		33,403,531	34,000,000	
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A 01/01/9999	R	01/01/2009	VARIOUS		23,340,871	23,500,000	
38144Q-AA-7	GOLDMAN SACHS CAP III 01/01/9999		01/01/2009	VARIOUS		5,000,000	5,000,000	
42205M-AA-4	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		14,106,535	15,000,000	
42205M-AB-2	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		5,000,000	5,000,000	
42205M-AC-0	HBOS PLC 01/01/9999	F	01/01/2009	VARIOUS		10,000,000	10,000,000	
G60956-AA-0	HSBC BANK PLC 01/01/9999	F	11/12/2009	Various		8,071,107	10,000,000	25,392
44978N-AA-3	ING CAP FNDG III 01/01/9999	R	11/12/2009	Various		37,890,042	40,000,000	309,430
456837-AC-7	ING GROEP NV 01/01/9999	F	11/12/2009	Various		28,992,777	40,000,000	617,604
48239A-AA-7	KBC BANK FUNDING 144A 01/01/9999	R	01/01/2009	VARIOUS		10,004,059	10,000,000	
524908-XA-3	LEHMAN BROS CAP TR VII 01/01/9999		01/01/2009	VARIOUS				
58551T-AA-5	MELLON CAPITAL IV 01/01/9999		11/12/2009	Various		20,000,000	20,000,000	246,291
G60956-AF-9	MIDLAND BK I PERP FRN 01/01/9999	F	11/12/2009	Various		16,101,398	20,000,000	51,563
G60956-AB-8	MIDLAND BK II PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		2,444,761	3,000,000	
606859-AA-4	MIZUHO CAP INV 1 LTD 01/01/9999	F	01/01/2009	VARIOUS		15,000,000	15,000,000	
G63255-AA-4	MUFG CAPITAL FIN 1 LTD 01/01/9999	F	01/01/2009	VARIOUS		20,015,021	20,000,000	
635192-AA-5	NATIONAL CAPITAL TRST II 01/01/9999	F	11/12/2009	Various		42,601,241	44,000,000	243,060
62914E-AA-2	NIB CAPITAL BANK NV 01/01/9999	F	11/12/2009	Various		10,721,135	14,500,000	121,995
65557A-AB-3	NORDIC BALTIC HOLDING 01/01/9999	F	01/01/2009	VARIOUS		39,751,467	40,000,000	
66567E-AW-5	NORTHERN ROCK PLC 01/01/9999	F	01/01/2009	VARIOUS		4,900,175	7,000,000	
66567F-AA-0	NORTHERN ROCK PLC 01/01/9999	F	01/01/2009	VARIOUS		7,800,000	15,000,000	
66644P-AA-5	NORTHGROUP PFD CAP CORP 01/01/9999	I	01/01/2009	VARIOUS		40,000,000	40,000,000	
69350J-AA-7	PNC PREFERRED FUNDING TR 01/01/9999		11/12/2009	Various		15,000,000	15,000,000	51,593
749769-AA-3	RABOBANK CAP FD TRST III 01/01/9999	R	01/01/2009	VARIOUS		5,907,045	6,000,000	
749768-AA-5	RABOBANK CAPITAL FUND II 01/01/9999	R	01/01/2009	VARIOUS		10,149,528	10,000,000	
780097-AH-4	ROYAL BK SCOTLND 01/01/9999	F	01/01/2009	VARIOUS		20,000,000	20,000,000	
81413U-AB-0	SECURITY CAP ASSURANCE L 01/01/9999		01/01/2009	VARIOUS				
830505-AM-5	SKANDINAVISKA ENSKILDA 01/01/9999	F	01/01/2009	VARIOUS		46,356,604	52,500,000	
78454A-AA-2	SMFG PREFERRED CAPITAL 01/01/9999	F	11/12/2009	Various		15,000,000	15,000,000	135,489
83367T-AA-7	SOCIETE GENERALE 01/01/9999	F	11/12/2009	Various		70,000,000	70,000,000	213,028
F43638-AD-1	SOCIETE GENERALE PERP FRN 01/01/9999	F	01/01/2009	VARIOUS		8,558,039	10,000,000	
853254-AB-6	STANDARD CHARTERED BANK 01/01/9999	F	01/01/2009	VARIOUS		1,500,000	1,500,000	
865622-AB-0	SUMITOMO MITSUI BANKING 01/01/9999	F	01/01/2009	VARIOUS		14,622,027	15,000,000	
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		07/30/2009	VARIOUS		1,639,229	3,000,000	
87019X-AA-1	SWEDBANK 144A 01/01/9999	F	01/01/2009	VARIOUS		8,823,610	9,000,000	
87089A-AA-6	SWISS RE CAPITAL I LP 01/01/9999	R	11/12/2009	Various		15,428,030	15,000,000	158,975
90264A-AA-7	UBS PFD FUNDING TR V 01/01/9999		11/12/2009	TRANSFER		18,000,000	18,000,000	552,506
90262W-AA-1	UBS PREF FNDNG TRUST II 01/01/9999		01/01/2009	VARIOUS		3,987,051	4,000,000	
90466H-AA-8	UNICREDITO ITALI CREDIT 01/01/9999	R	01/01/2009	VARIOUS		4,975,673	5,000,000	
91530B-20-2	UNITED OVERSEAS BANK LTD 01/01/9999	F	11/12/2009	Various		28,105,037	28,000,000	91,770
90342Y-AA-1	US AGBANK FCB 01/01/9999		11/12/2009	TRANSFER		30,000,000	30,000,000	621,183
91731K-AA-8	USB CAPITAL IX 01/01/9999		01/01/2009	VARIOUS		26,500,000	26,500,000	
903312-AA-4	USB REALTY CORP 01/01/9999		11/12/2009	Various		15,999,368	16,000,000	36,546
92978A-AA-0	WACHOVIA CAPITAL TRUST I 01/01/9999		01/01/2009	VARIOUS		12,200,000	12,200,000	
93935J-AA-1	WASH MUTUAL PFD FDG II 01/01/9999		01/01/2009	VARIOUS			5,000,000	

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
93935R-AA-3	WASH MUTUAL PFD FDG II 01/01/9999		01/01/2009	VARIOUS			15,000,000	
96122B-AA-4	WESTPAC CAPITAL TRST III 01/01/9999	R	11/12/2009	Various		24,196,665	24,000,000	47,522
96122C-AA-2	WESTPAC CAPITAL TRST IV 01/01/9999	R	11/20/2009	Various		48,028,322	51,000,000	176,952
4899999. Bonds - Hybrid Securities						2,131,101,339	2,234,772,000	5,832,257
8399997. Total - Bonds - Part 3						18,768,225,377	22,996,544,840	108,190,065
8399998. Total - Bonds - Part 5						2,691,214,099	3,323,998,329	6,387,414
8399999. Total - Bonds						21,459,439,475	26,320,543,169	114,577,479
18976#-12-4	ACCUBUILT SERIES B (HANCOCK MEZZ)		11/18/2009	DIRECT	201.700	201,703	0.00	
12946P-40-3	CALENERGY CAPITAL TRST 2		11/16/2009	MCMAHAN SECURITIES CO LP	100,000.000	5,071,250	0.00	
151327-20-2	CENTAUR FUNDING		11/12/2009	TRANSFER	4,500.000	4,802,154	0.00	
151888-AA-8	CENTERLINE HIGH YIELD FUND III LOAN		01/01/2009	VARIOUS	0.000	12,000,000	12,000,000.00	
159171-20-6	CHANNEL REINSURANCE	F	10/06/2009	EXCHANGE	22,355.000		0.00	
346190-12-6	FOREST RESOURCES SERIES C		05/05/2006	DIRECT	985.210	88,984	0.00	
74038A-20-7	GMAC PREFERRED BLOCKER INC		12/31/2008	EXCHANGE	1,550.000	403,000	0.00	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						22,567,090	XXX	
8999997. Total - Preferred Stocks - Part 3						22,567,090	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						22,567,090	XXX	
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S		09/10/2009	EXCHANGE	5,503.330	74,291		
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		10/28/2009	Various	1,150.000	110,191		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		11/20/2009	Various	2,565.000	147,638		
67389#-11-4	OAKRIVER TECHOLOGY, INC WARR		10/16/2009	DIRECT	1,480.570			
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		12/17/2009	Various	27,609.000	2,573,805		
877409-11-0	TAYLOR WIMPEY WARRANTS	F	06/01/2009	DIRECT	837,100.000			
872540-10-9	TJX COMPANIES INC		05/08/2009	CONVERSION	331,570.000	8,030,941		
90341W-10-8	US AIRWAYS GROUP INC		05/14/2009	DIRECT	1.000			
903417-10-3	US SHIPPING PARTNERS COMMON STOCK		11/12/2009	EXCHANGE	21,269.850			
961815-30-5	WESTWOOD ONE		04/24/2009	DIRECT	20.000			
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,936,866	XXX	
020018-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK	R	10/30/2009	DISTRIBUTION	0.000	528,741		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						528,741	XXX	
261934-10-3	DREYFUS MONEY MARKET		12/01/2009	DIRECT	303.110	303		
9399999. Common Stocks - Money Market Mutual Funds						303	XXX	
9799997. Total - Common Stocks - Part 3						11,465,910	XXX	
9799998. Total - Common Stocks - Part 5						1,362,706	XXX	
9799999. Total - Common Stocks						12,828,616	XXX	
9899999. Total - Preferred and Common Stocks						35,395,706	XXX	
9999999 - Totals						21,494,835,181	XXX	114,577,479

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
46513E-FF-4	AID-ISRAEL		02/09/2009	HSBC SECURITIES, INC.		53,369,500	50,000,000	49,967,500	49,972,950		137		137		49,973,087		3,396,413	3,396,413	1,100,000	09/18/2023
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		11/15/2009	SCHEDULED REDEMPTION		2,252,376	2,252,376	2,252,376	1,001,055						2,252,376				70,512	11/15/2014
313385-PY-6	FHLB DISC CORP		12/01/2009	MATURED		100,000,000	100,000,000	98,947,080	99,023,950		976,050		976,050		100,000,000					12/01/2009
31771E-AL-5	FINANCING CORP FICO PRIN STRIP		06/01/2009	HSBC SECURITIES, INC.		44,720,457	68,133,000	8,786,432	32,462,863		1,127,954		1,127,954		33,590,817		11,129,640	11,129,640		02/08/2018
31771E-AN-1	FINANCING CORP PRINCIPAL STRIP		09/15/2009	Various		122,270,457	190,891,000	23,217,957	85,127,690		3,777,412		3,777,412		88,905,102		33,365,355	33,365,355		12/27/2018
313589-QA-4	FNMA DISCOUNT		12/03/2009	MATURED		200,000,000	200,000,000	197,706,380	197,849,729		2,150,271		2,150,271		200,000,000					12/03/2009
313397-BC-4	FREDDIE DISCOUNT		01/27/2009	MATURED		25,000,000	25,000,000	24,844,445	24,964,336		35,664		35,664		25,000,000					01/27/2009
36209V-6W-9	GOVT NATL MTG ASSN #483385		12/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/15/2029
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		12/01/2009	SCHEDULED REDEMPTION		1,315	1,315	1,275	1,296		19		19		1,315				116	06/15/2011
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		12/01/2009	SCHEDULED REDEMPTION		426	426	436	430		(3)		(3)		426				35	04/15/2011
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		12/01/2009	SCHEDULED REDEMPTION		1,055	1,055	1,044	1,050		5		5		1,055				93	06/15/2011
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		04/01/2009	SCHEDULED REDEMPTION		12	12	13	12						12					09/15/2009
362060-BT-1	GOVT NATL MTG ASSOC I #030650		05/01/2009	SCHEDULED REDEMPTION		669	669	737	689		(20)		(20)		669				18	08/15/2009
362060-RG-2	GOVT NATL MTG ASSOC I #031087		04/01/2009	SCHEDULED REDEMPTION		234	234	258	234		(1)		(1)		234				5	06/15/2009
362062-5G-2	GOVT NATL MTG ASSOC I #033247		06/01/2009	SCHEDULED REDEMPTION		417	417	460	419		(2)		(2)		417				13	08/15/2009
362096-M2-2	GOVT NATL MTG ASSOC I #063377		12/01/2009	SCHEDULED REDEMPTION		1,677	1,677	1,880	1,766		(89)		(89)		1,677				76	04/15/2013
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		12/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				2	10/15/2013
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		04/01/2009	SCHEDULED REDEMPTION		125	125	128	126		(1)		(1)		125				5	07/15/2014
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		12/01/2009	SCHEDULED REDEMPTION		737	737	914	858		(120)		(120)		737				46	02/15/2016
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		12/01/2009	SCHEDULED REDEMPTION		131	131	140	138		(7)		(7)		131				8	03/15/2016
362153-NM-6	GOVT NATL MTG ASSOC I #152596		12/01/2009	SCHEDULED REDEMPTION		939	939	1,023	1,001		(63)		(63)		939				47	06/15/2016
362157-XA-2	GOVT NATL MTG ASSOC I #156473		12/01/2009	SCHEDULED REDEMPTION		26	26	29	28		(2)		(2)		26				2	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		12/01/2009	SCHEDULED REDEMPTION		11,113	11,113	11,546	11,397		(284)		(284)		11,113				439	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		12/01/2009	SCHEDULED REDEMPTION		105	105	109	108		(3)		(3)		105				6	10/15/2016
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		12/01/2009	SCHEDULED REDEMPTION		238	238	284	277		(39)		(39)		238				15	01/15/2020
362164-R8-0	GOVT NATL MTG ASSOC I #183311		12/01/2009	SCHEDULED REDEMPTION		86	86	96	94		(8)		(8)		86				5	09/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		12/01/2009	SCHEDULED REDEMPTION		3,670	3,670	4,018	3,939		(269)		(269)		3,670				184	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627		12/01/2009	SCHEDULED REDEMPTION		3,702	3,702	3,845	3,842		(140)		(140)		3,702				60	03/15/2017
362169-JT-2	GOVT NATL MTG ASSOC I #186674		12/01/2009	SCHEDULED REDEMPTION		653	653	681	674		(22)		(22)		653				41	12/15/2016
362169-TR-5	GOVT NATL MTG ASSOC I #186960		12/01/2009	SCHEDULED REDEMPTION		2,285	2,285	2,254	2,255		30		30		2,285				93	08/15/2029
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		12/01/2009	SCHEDULED REDEMPTION		3,582	3,582	3,721	3,685		(103)		(103)		3,582				206	03/15/2017
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		12/01/2009	SCHEDULED REDEMPTION		183	183	204	204		(20)		(20)		183				11	09/15/2017
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		12/01/2009	SCHEDULED REDEMPTION		1,392	1,392	1,381	1,384		8		8		1,392				114	02/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		12/01/2009	SCHEDULED REDEMPTION		74	74	83	81		(7)		(7)		74				4	07/15/2017
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		12/01/2009	SCHEDULED REDEMPTION		303	303	334	328		(25)		(25)		303				16	01/15/2017
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		12/01/2009	SCHEDULED REDEMPTION		2,197	2,197	2,406	2,356		(159)		(159)		2,197				110	06/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217		12/01/2009	SCHEDULED REDEMPTION		4,008	4,008	4,388	4,303		(295)		(295)		4,008				206	03/15/2017
362171-UB-4	GOVT NATL MTG ASSOC I #209478		12/01/2009	SCHEDULED REDEMPTION		3,724	3,724	4,077	4,003		(279)		(279)		3,724				186	06/15/2017
362172-CW-6	GOVT NATL MTG ASSOC I #209885		12/01/2009	SCHEDULED REDEMPTION		1,720	1,720	1,706	1,710		11		11		1,720				91	02/15/2017
362172-DF-2	GOVT NATL MTG ASSOC I #209902		12/01/2009	SCHEDULED REDEMPTION		1,145	1,145	1,254	1,231		(86)		(86)		1,145				57	05/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435		12/01/2009	SCHEDULED REDEMPTION		3,149	3,149	3,447	3,379		(230)		(230)		3,149				158	05/15/2017
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		12/01/2009	SCHEDULED REDEMPTION		7,369	7,369	8,067	7,903		(534)		(534)		7,369				363	05/15/2017
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		12/01/2009	SCHEDULED REDEMPTION		691	691	800	805		(114)		(114)		691				40	12/15/2017
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		06/01/2009	SCHEDULED REDEMPTION		56,757	56,757	62,063	61,651		(4,894)		(4,894)		56,757				2,253	03/15/2023
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		12/01/2009	SCHEDULED REDEMPTION		1,005	1,005	1,170	1,176		(171)		(171)		1,005				59	11/15/2018
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		12/01/2009	SCHEDULED REDEMPTION		236	236	241	239		(3)		(3)		236				13	08/15/2017
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		12/01/2009	SCHEDULED REDEMPTION		123	123	128	133		(10)		(10)		123				7	09/15/2019
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		12/01/2009	SCHEDULED REDEMPTION		1,581	1,581	1,743	1,705		(124)		(124)		1,581				84	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		12/01/2009	SCHEDULED REDEMPTION		111	111	121	120		(9)		(9)		111				5	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704		12/01/2009	SCHEDULED REDEMPTION		1,204	1,204	1,325	1,311		(107)		(107)		1,204				64	06/15/2020
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		12/01/2009	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				4	08/15/2018
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		12/01/2009	SCHEDULED REDEMPTION		544	544	612	601		(57)		(57)		544				23	08/15/2018
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		12/01/2009	SCHEDULED REDEMPTION		349	349	384	381		(32)		(32)		349				19	11/15/2022
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		12/01/2009	SCHEDULED REDEMPTION		1,623	1,623	1,775	1,761		(138)		(138)		1,623				81	04/15/2023
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		12/01/2009	SCHEDULED REDEMPTION		720	720	915	875		(155)		(155)		720				45	06/15/2018
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		12/01/2009	SCHEDULED REDEMPTION		1,076	1,076	1,125	1,107		(31)		(31)		1,076				64	02/15/2019
362191-PL-6	GOVT NATL MTG ASSOC I #264227		12/01/2009	SCHEDULED REDEMPTION		14,223	14,223	13,697	13,646		577		577		14,223				541	09/15/2023
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		12/01/2009	SCHEDULED REDEMPTION		267	267	278	277		(10)		(10)		267				16	12/15/2018
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		12/01/2009	SCHEDULED REDEMPTION		18	18	20	19		(2)		(2)		18				1	12/15/2018

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
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		12/01/2009	SCHEDULED REDEMPTION		562	562	651	638		(76)		(76)		562				33	08/15/2019
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		12/01/2009	SCHEDULED REDEMPTION		3,793	3,793	4,689	4,508		(716)		(716)		3,793				214	12/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2009	SCHEDULED REDEMPTION		85	85	85	85						85				5	01/15/2023
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		12/01/2009	SCHEDULED REDEMPTION		153	153	148	149		4		4		153				9	07/15/2020
362200-BM-8	GOVT NATL MTG ASSOC I #292644		12/01/2009	SCHEDULED REDEMPTION		288	288	317	314		(25)		(25)		288				15	04/15/2021
362200-JU-2	GOVT NATL MTG ASSOC I #292875		05/01/2009	SCHEDULED REDEMPTION		7,480	7,480	7,358	7,373		107		107		7,480				294	08/15/2020
362200-J3-2	GOVT NATL MTG ASSOC I #292882		12/01/2009	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	08/15/2020
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		12/01/2009	SCHEDULED REDEMPTION		1,839	1,839	1,965	1,953		(114)		(114)		1,839				80	10/15/2023
36220B-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2009	SCHEDULED REDEMPTION		341	341	357	358		(17)		(17)		341				20	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		12/01/2009	SCHEDULED REDEMPTION		331	331	346	343		(11)		(11)		331				20	04/15/2021
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		01/01/2009	SCHEDULED REDEMPTION		8,648	8,648	8,601	8,607		41		41		8,648				61	09/15/2021
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		05/01/2009	SCHEDULED REDEMPTION		12,762	12,762	13,466	13,508		(746)		(746)		12,762				359	10/15/2022
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		12/01/2009	SCHEDULED REDEMPTION		8,848	8,848	9,675	9,594		(746)		(746)		8,848				471	03/15/2023
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		12/01/2009	SCHEDULED REDEMPTION		2,583	2,583	2,838	2,816		(233)		(233)		2,583				137	01/15/2022
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		12/01/2009	SCHEDULED REDEMPTION		799	799	821	815		(16)		(16)		799				41	03/15/2022
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		12/01/2009	SCHEDULED REDEMPTION		77	77	81	80		(3)		(3)		77				4	10/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		12/01/2009	SCHEDULED REDEMPTION		1,554	1,554	1,699	1,685		(131)		(131)		1,554				78	02/15/2023
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		12/01/2009	SCHEDULED REDEMPTION		970	970	1,061	1,052		(83)		(83)		970				48	07/15/2022
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		12/01/2009	SCHEDULED REDEMPTION		410	410	443	440		(31)		(31)		410				19	08/15/2023
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		12/01/2009	SCHEDULED REDEMPTION		241	241	264	262		(21)		(21)		241				12	10/15/2022
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		12/01/2009	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				2	08/15/2022
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		12/01/2009	SCHEDULED REDEMPTION		235	235	257	255		(20)		(20)		235				12	09/15/2022
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		02/01/2009	SCHEDULED REDEMPTION		598	598	571	598						598				4	03/15/2009
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		12/01/2009	SCHEDULED REDEMPTION		2,059	2,059	2,252	2,233		(174)		(174)		2,059				106	03/15/2023
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		12/01/2009	SCHEDULED REDEMPTION		10,038	10,038	10,976	10,886		(848)		(848)		10,038				300	03/15/2023
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		12/01/2009	SCHEDULED REDEMPTION		30,858	30,858	33,743	33,441		(2,582)		(2,582)		30,858				1,059	05/15/2023
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		03/01/2009	SCHEDULED REDEMPTION		213	213	201	213		1		1		213				3	05/15/2009
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		12/01/2009	SCHEDULED REDEMPTION		5,831	5,831	5,818	5,818		13		13		5,831				248	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		12/01/2009	SCHEDULED REDEMPTION		5,938	5,938	6,493	6,438		(500)		(500)		5,938				194	03/15/2023
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		12/01/2009	SCHEDULED REDEMPTION		392	392	399	398		(6)		(6)		392				26	02/15/2023
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		12/01/2009	SCHEDULED REDEMPTION		980	980	978	978		2		2		980				43	04/15/2023
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		12/01/2009	SCHEDULED REDEMPTION		122,049	122,049	109,517	106,988		15,061		15,061		122,049				5,021	11/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2009	SCHEDULED REDEMPTION		2,301	2,301	2,309	2,308		(7)		(7)		2,301				142	06/15/2023
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		01/01/2009	SCHEDULED REDEMPTION		116	116	107	116						116				1	02/15/2009
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		12/01/2009	SCHEDULED REDEMPTION		2,114	2,114	2,312	2,294		(180)		(180)		2,114				102	04/15/2023
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		12/01/2009	SCHEDULED REDEMPTION		4,532	4,532	4,357	4,373		160		160		4,532				207	07/15/2023
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		12/01/2009	SCHEDULED REDEMPTION		2,175	2,175	2,379	2,363		(187)		(187)		2,175				138	09/15/2023
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		12/01/2009	SCHEDULED REDEMPTION		47,925	47,925	43,028	43,010		4,916		4,916		47,925				2,105	11/15/2023
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		12/01/2009	SCHEDULED REDEMPTION		32,460	32,460	33,068	33,013		(553)		(553)		32,460				1,423	01/15/2024
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		12/01/2009	SCHEDULED REDEMPTION		32,660	32,660	32,156	32,152		508		508		32,660				1,543	01/15/2024
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2009	SCHEDULED REDEMPTION		89,813	89,813	80,747	80,806		9,007		9,007		89,813				4,287	02/15/2024
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		03/01/2009	SCHEDULED REDEMPTION		323	323	293	323						323				2	04/15/2009
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		01/01/2009	SCHEDULED REDEMPTION		138	138	127	138						138				1	04/15/2009
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		12/01/2009	SCHEDULED REDEMPTION		24,201	24,201	25,856	25,703		(1,502)		(1,502)		24,201				1,145	10/15/2023
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		12/01/2009	SCHEDULED REDEMPTION		4,673	4,673	5,110	5,073		(400)		(400)		4,673				325	09/15/2023
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		12/01/2009	SCHEDULED REDEMPTION		22,956	22,956	22,098	22,256		700		700		22,956				1,037	10/15/2023
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		12/01/2009	SCHEDULED REDEMPTION		14,933	14,933	15,415	15,309		(376)		(376)		14,933				696	01/15/2024
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		03/01/2009	SCHEDULED REDEMPTION		597	597	568	597						597				6	03/15/2009
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		12/01/2009	SCHEDULED REDEMPTION		1,752	1,752	1,872	1,861		(109)		(109)		1,752				76	10/15/2023
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		12/01/2009	SCHEDULED REDEMPTION		82,055	82,055	80,749	80,746		1,310		1,310		82,055				3,257	01/15/2024
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		12/01/2009	SCHEDULED REDEMPTION		602	602	543	547		55		55		602				26	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2009	SCHEDULED REDEMPTION		16,759	16,759	17,200	17,153		(394)		(394)		16,759				1,054	09/15/2024
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		06/01/2009	SCHEDULED REDEMPTION		1,275	1,275	1,294	1,292		(17)		(17)		1,275				26	04/15/2024
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		12/01/2009	SCHEDULED REDEMPTION		87,930	87,930	80,409	79,624		8,306		8,306		87,930				4,724	10/15/2023
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		12/01/2009	SCHEDULED REDEMPTION		10,850	10,850	11,592	11,520		(669)		(669)		10,850				386	10/15/2023
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		12/01/2009	SCHEDULED REDEMPTION		11,444	11,444	11,650	11,621		(177)		(177)		11,444				557	01/15/2024
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		03/01/2009	SCHEDULED REDEMPTION		397	397	377	397						397				4	04/15/2009
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2009	SCHEDULED REDEMPTION		37,593	37,593	34,562	34,792		2,801		2,801		37,593				1,427	04/15/2024
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		05/01/2009	SCHEDULED REDEMPTION		184	184	175	184						184				3	05/15/2009

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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
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		02/01/2009	SCHEDULED REDEMPTION		351	351	321	350		1		1		351				3	04/15/2009
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		05/01/2009	SCHEDULED REDEMPTION		820	820	790	820		1		1		820				11	06/15/2009
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		02/01/2009	SCHEDULED REDEMPTION		543	543	509	543						543				5	03/15/2009
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		12/01/2009	SCHEDULED REDEMPTION		47,534	47,534	46,452	46,581		953		953		47,534				1,962	02/15/2024
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		04/01/2009	SCHEDULED REDEMPTION		231	231	219	231						231				3	05/15/2009
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		01/01/2009	SCHEDULED REDEMPTION		84	84	76	84						84					07/15/2009
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		12/01/2009	SCHEDULED REDEMPTION		773	773	786	784		(11)		(11)		773				31	02/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2009	SCHEDULED REDEMPTION		260	260	266	265		(6)		(6)		260				14	08/15/2026
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		12/01/2009	SCHEDULED REDEMPTION		751	751	754	756		(5)		(5)		751				40	02/15/2026
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		12/01/2009	SCHEDULED REDEMPTION		77,833	77,833	79,315	79,258		(1,425)		(1,425)		77,833				3,151	01/15/2024
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		01/01/2009	SCHEDULED REDEMPTION		58	58	55	58						58					01/15/2009
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		12/01/2009	SCHEDULED REDEMPTION		23,340	23,340	20,955	21,451		1,889		1,889		23,340				989	05/15/2024
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		02/01/2009	SCHEDULED REDEMPTION		1,097	1,097	1,037	1,097						1,097				10	03/15/2009
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		01/01/2009	SCHEDULED REDEMPTION		29	29	28	29						29					01/15/2009
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		03/01/2009	SCHEDULED REDEMPTION		494	494	457	494						494				4	04/15/2009
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		12/01/2009	SCHEDULED REDEMPTION		1,205	1,205	1,246	1,249		(44)		(44)		1,205				68	02/15/2025
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		12/01/2009	SCHEDULED REDEMPTION		106,008	106,008	104,348	104,644		1,364		1,364		106,008				3,567	02/15/2024
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		03/01/2009	SCHEDULED REDEMPTION		735	735	696	735						735				8	04/15/2009
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		04/01/2009	SCHEDULED REDEMPTION		222	222	203	222						222				3	04/15/2009
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		12/01/2009	SCHEDULED REDEMPTION		87	87	88	88		(1)		(1)		87				4	05/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2009	SCHEDULED REDEMPTION		1,724	1,724	1,783	1,793		(68)		(68)		1,724				69	01/15/2025
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		04/01/2009	SCHEDULED REDEMPTION		1,570	1,570	1,467	1,564		6		6		1,570				23	06/15/2009
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		12/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				2	03/15/2030
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		12/01/2009	SCHEDULED REDEMPTION		6,924	6,924	6,924	6,882		42		42		6,924				155	03/15/2026
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		12/01/2009	SCHEDULED REDEMPTION		154	154	158	158		(4)		(4)		154				8	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		12/01/2009	SCHEDULED REDEMPTION		577	577	597	598		(21)		(21)		577				32	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		12/01/2009	SCHEDULED REDEMPTION		9,739	9,739	10,715	10,658		(918)		(918)		9,739				507	04/15/2025
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		12/01/2009	SCHEDULED REDEMPTION		1,337	1,337	1,342	1,346		(9)		(9)		1,337				54	01/15/2026
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		03/01/2009	SCHEDULED REDEMPTION		2,321	2,321	2,182	2,316		5		5		2,321				30	10/15/2009
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		08/01/2009	SCHEDULED REDEMPTION		757	757	723	756		1		1		757				20	09/15/2009
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2009	SCHEDULED REDEMPTION		5,694	5,694	6,236	6,203		(509)		(509)		5,694				335	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	11/15/2030
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		12/01/2009	SCHEDULED REDEMPTION		790	790	793	794		(4)		(4)		790				37	01/15/2026
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		12/01/2009	SCHEDULED REDEMPTION		44	44	44	44						44				2	02/15/2026
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		12/01/2009	SCHEDULED REDEMPTION		762	762	772	772		(10)		(10)		762				38	01/15/2027
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		12/01/2009	SCHEDULED REDEMPTION		3,932	3,932	3,932	3,908		24		24		3,932				179	03/15/2026
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		12/01/2009	SCHEDULED REDEMPTION		18	18	19	19						18				1	05/15/2026
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2009	SCHEDULED REDEMPTION		528	528	535	539		(11)		(11)		528				26	06/15/2026
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		12/01/2009	SCHEDULED REDEMPTION		180	180	183	183		(3)		(3)		180				9	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		12/01/2009	SCHEDULED REDEMPTION		155	155	157	157		(3)		(3)		155				8	06/15/2026
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		12/01/2009	SCHEDULED REDEMPTION		81	81	84	84		(3)		(3)		81				4	10/15/2029
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		12/01/2009	SCHEDULED REDEMPTION		1,419	1,419	1,419	1,411		8		8		1,419				58	02/15/2026
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		12/01/2009	SCHEDULED REDEMPTION		88	88	89	89		(1)		(1)		88				4	09/15/2026
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		12/01/2009	SCHEDULED REDEMPTION		560	560	548	545		15		15		560				24	11/15/2027
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		12/01/2009	SCHEDULED REDEMPTION		160	160	160	161		(1)		(1)		160				7	09/15/2026
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		12/01/2009	SCHEDULED REDEMPTION		534	534	536	537		(3)		(3)		534				32	06/15/2026
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		12/01/2009	SCHEDULED REDEMPTION		360	360	361	362		(2)		(2)		360				17	07/15/2026
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		12/01/2009	SCHEDULED REDEMPTION		4,967	4,967	4,986	4,999		(31)		(31)		4,967				341	04/15/2026
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		12/01/2009	SCHEDULED REDEMPTION		32,324	32,324	30,930	31,144		1,181		1,181		32,324				1,465	02/15/2028
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		12/01/2009	SCHEDULED REDEMPTION		12,776	12,776	13,271	12,989		(213)		(213)		12,776				410	04/15/2013
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		12/01/2009	SCHEDULED REDEMPTION		18,807	18,807	19,536	19,127		(320)		(320)		18,807				604	06/15/2013
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		12/01/2009	SCHEDULED REDEMPTION		5,086	5,086	5,283	5,173		(87)		(87)		5,086				163	07/15/2013
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		12/01/2009	SCHEDULED REDEMPTION		4,455	4,455	4,452	4,452		2		2		4,455				147	01/15/2029
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		12/01/2009	SCHEDULED REDEMPTION		1,770	1,770	1,769	1,769		1		1		1,770				65	06/15/2029
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		12/01/2009	SCHEDULED REDEMPTION		805	805	822	822		(17)		(17)		805				21	07/15/2029
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		12/01/2009	SCHEDULED REDEMPTION		1,878	1,878	1,922	1,922		(44)		(44)		1,878				66	08/15/2030
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		12/01/2009	SCHEDULED REDEMPTION		894	894	916	933		(39)		(39)		894				48	07/15/2026
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		12/01/2009	SCHEDULED REDEMPTION		9,558	9,558	9,558	9,505		53		53		9,558				403	02/15/2028
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		12/01/2009	SCHEDULED REDEMPTION		9,470	9,470	9,272	9,291		179		179		9,470				645	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 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
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		12/01/2009	SCHEDULED REDEMPTION		123	123	122	122		2		2		123				5	03/15/2029
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		12/01/2009	SCHEDULED REDEMPTION		23,148	23,148	23,698	23,547		(400)		(400)		23,148				1,551	10/15/2028
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		12/01/2009	SCHEDULED REDEMPTION		463	463	465	466		(3)		(3)		463				19	10/15/2026
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		12/01/2009	SCHEDULED REDEMPTION		8,267	8,267	8,293	8,291		(25)		(25)		8,267				362	12/15/2027
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		12/01/2009	SCHEDULED REDEMPTION		6,789	6,789	6,647	6,662		128		128		6,789				436	10/15/2027
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		12/01/2009	SCHEDULED REDEMPTION		6,972	6,972	6,879	6,892		80		80		6,972				173	04/15/2029
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		12/01/2009	SCHEDULED REDEMPTION		932	932	932	932						932				35	01/15/2029
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		12/01/2009	SCHEDULED REDEMPTION		2,533	2,533	2,586	2,592		(58)		(58)		2,533				119	09/15/2027
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		12/01/2009	SCHEDULED REDEMPTION		103	103	104	104		(1)		(1)		103				5	07/15/2027
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		12/01/2009	SCHEDULED REDEMPTION		12,918	12,918	13,419	13,097		(179)		(179)		12,918				363	05/15/2013
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		12/01/2009	SCHEDULED REDEMPTION		1,379	1,379	1,350	1,355		24		24		1,379				59	10/15/2027
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		12/01/2009	SCHEDULED REDEMPTION		124	124	126	126		(3)		(3)		124				6	06/15/2028
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		12/01/2009	SCHEDULED REDEMPTION		17,202	17,202	17,498	17,421		(219)		(219)		17,202				576	11/15/2027
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		12/01/2009	SCHEDULED REDEMPTION		14,314	14,314	14,869	14,590		(276)		(276)		14,314				468	06/15/2013
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		12/01/2009	SCHEDULED REDEMPTION		50,214	50,214	51,077	50,822		(608)		(608)		50,214				1,640	06/15/2028
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		12/01/2009	SCHEDULED REDEMPTION		9,416	9,416	9,658	9,655		(239)		(239)		9,416				610	07/15/2027
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		12/01/2009	SCHEDULED REDEMPTION		155	155	156	156		(1)		(1)		155				7	07/15/2027
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		12/01/2009	SCHEDULED REDEMPTION		545	545	558	561		(15)		(15)		545				29	10/15/2027
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		01/01/2009	SCHEDULED REDEMPTION		20,577	20,577	21,040	21,236		(660)		(660)		20,577				146	08/15/2027
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		12/01/2009	SCHEDULED REDEMPTION		13,032	13,032	12,759	12,832		200		200		13,032				535	10/15/2027
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		12/01/2009	SCHEDULED REDEMPTION		1,125	1,125	1,151	1,151		(26)		(26)		1,125				66	04/15/2028
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		12/01/2009	SCHEDULED REDEMPTION		9,714	9,714	9,551	9,576		138		138		9,714				274	10/15/2028
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		12/01/2009	SCHEDULED REDEMPTION		2,940	2,940	2,806	2,822		118		118		2,940				156	12/15/2027
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		12/01/2009	SCHEDULED REDEMPTION		44	44	44	45						44				2	09/15/2027
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		07/01/2009	SCHEDULED REDEMPTION		20,297	20,297	19,872	19,880		417		417		20,297				824	10/15/2027
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		12/01/2009	SCHEDULED REDEMPTION		6,045	6,045	5,784	5,821		224		224		6,045				176	04/15/2028
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		12/01/2009	SCHEDULED REDEMPTION		4,790	4,790	4,976	4,877		(87)		(87)		4,790				167	05/15/2013
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		12/01/2009	SCHEDULED REDEMPTION		4,508	4,508	4,284	4,297		210		210		4,508				183	02/15/2028
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		12/01/2009	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				3	02/15/2029
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		12/01/2009	SCHEDULED REDEMPTION		16,944	16,944	16,935	16,935		8		8		16,944				507	02/15/2029
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		12/01/2009	SCHEDULED REDEMPTION		1,329	1,329	1,379	1,354		(25)		(25)		1,329				62	01/15/2013
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		12/01/2009	SCHEDULED REDEMPTION		2,150	2,150	2,057	2,073		77		77		2,150				88	02/15/2028
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		12/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10				1	09/15/2028
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		12/01/2009	SCHEDULED REDEMPTION		11,816	11,816	12,274	12,074		(258)		(258)		11,816				379	05/15/2013
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		12/01/2009	SCHEDULED REDEMPTION		24,828	24,828	24,815	24,816		13		13		24,828				1,399	01/15/2029
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		12/01/2009	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				3	11/15/2027
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		12/01/2009	SCHEDULED REDEMPTION		5,485	5,485	5,615	5,592		(107)		(107)		5,485				314	11/15/2027
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		12/01/2009	SCHEDULED REDEMPTION		985	985	965	966		20		20		985				46	11/15/2027
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		12/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16				1	01/15/2028
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		12/01/2009	SCHEDULED REDEMPTION		27,940	27,940	27,940	27,792		147		147		27,940				1,460	04/15/2028
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		12/01/2009	SCHEDULED REDEMPTION		475	475	481	481		(6)		(6)		475				19	09/15/2028
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		12/01/2009	SCHEDULED REDEMPTION		15,100	15,100	15,091	15,092		7		7		15,100				410	02/15/2029
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		12/01/2009	SCHEDULED REDEMPTION		185	185	183	182		3		3		185				7	03/15/2029
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		12/01/2009	SCHEDULED REDEMPTION		9,600	9,600	9,473	9,467		134		134		9,600				554	04/15/2029
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		12/01/2009	SCHEDULED REDEMPTION		6,030	6,030	6,027	6,027		3		3		6,030				121	01/15/2029
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		12/01/2009	SCHEDULED REDEMPTION		3,066	3,066	3,110	3,108		(42)		(42)		3,066				177	06/15/2028
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		12/01/2009	SCHEDULED REDEMPTION		15,103	15,103	14,849	14,894		209		209		15,103				739	10/15/2028
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		12/01/2009	SCHEDULED REDEMPTION		1,064	1,064	1,089	1,088		(24)		(24)		1,064				50	03/15/2028
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		12/01/2009	SCHEDULED REDEMPTION		4,832	4,832	4,592	4,587		245		245		4,832				196	07/15/2028
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		12/01/2009	SCHEDULED REDEMPTION		19,650	19,650	19,320	19,394		256		256		19,650				988	07/15/2028
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		12/01/2009	SCHEDULED REDEMPTION		59,266	59,266	60,044	59,853		(587)		(587)		59,266				4,035	08/15/2028
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		12/01/2009	SCHEDULED REDEMPTION		13,519	13,519	13,292	13,332		187		187		13,519				482	10/15/2028
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		12/01/2009	SCHEDULED REDEMPTION		1,179	1,179	1,163	1,164		15		15		1,179				28	01/15/2029
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		12/01/2009	SCHEDULED REDEMPTION		459	459	468	469		(11)		(11)		459				22	01/15/2029
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		12/01/2009	SCHEDULED REDEMPTION		2,736	2,736	2,651	2,690		47		47		2,736				78	02/15/2029
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		12/01/2009	SCHEDULED REDEMPTION		633	633	648	649		(16)		(16)		633				28	02/15/2029
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		12/01/2009	SCHEDULED REDEMPTION		328	328	333	333		(5)		(5)		328				9	02/15/2029
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		12/01/2009	SCHEDULED REDEMPTION		372	372	367	366		6		6		372				12	04/15/2029
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2009	SCHEDULED REDEMPTION		840	840	890	888		(47)		(47)		840				34	04/15/2029

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
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		12/01/2009	SCHEDULED REDEMPTION		6,987	6,987	6,894	6,888		99		99		6,987				197	05/15/2029
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		12/01/2009	SCHEDULED REDEMPTION		24,925	24,925	25,439	25,477		(552)		(552)		24,925				429	06/15/2029
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		12/01/2009	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	07/15/2029
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		12/01/2009	SCHEDULED REDEMPTION		3,134	3,134	3,207	3,207		(73)		(73)		3,134				114	11/15/2029
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		12/01/2009	SCHEDULED REDEMPTION		6,104	6,104	6,331	6,207		(103)		(103)		6,104				195	04/15/2013
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		12/01/2009	SCHEDULED REDEMPTION		1,459	1,459	1,494	1,484		(25)		(25)		1,459				64	07/15/2028
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		12/01/2009	SCHEDULED REDEMPTION		884	884	917	902		(18)		(18)		884				28	06/15/2013
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		12/01/2009	SCHEDULED REDEMPTION		19,222	19,222	18,393	18,537		685		685		19,222				715	09/15/2028
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		12/01/2009	SCHEDULED REDEMPTION		303	303	298	299		4		4		303				12	10/15/2028
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		12/01/2009	SCHEDULED REDEMPTION		16,144	16,144	15,873	15,891		253		253		16,144				907	07/15/2028
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		12/01/2009	SCHEDULED REDEMPTION		6,241	6,241	6,390	6,345		(104)		(104)		6,241				252	12/15/2028
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		12/01/2009	SCHEDULED REDEMPTION		1,546	1,546	1,584	1,576		(30)		(30)		1,546				66	05/15/2028
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		12/01/2009	SCHEDULED REDEMPTION		1,011	1,011	1,043	1,048		(37)		(37)		1,011				47	10/15/2029
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		12/01/2009	SCHEDULED REDEMPTION		21,261	21,261	21,621	21,599		(337)		(337)		21,261				685	09/15/2028
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		12/01/2009	SCHEDULED REDEMPTION		31	31	31	30						31				1	10/15/2029
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		12/01/2009	SCHEDULED REDEMPTION		24	24	26	26		(1)		(1)		24				1	09/15/2030
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		12/01/2009	SCHEDULED REDEMPTION		5,533	5,533	5,440	5,456		78		78		5,533				247	10/15/2028
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		12/01/2009	SCHEDULED REDEMPTION		1,707	1,707	1,679	1,684		23		23		1,707				69	10/15/2028
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		12/01/2009	SCHEDULED REDEMPTION		11,306	11,306	11,116	11,147		158		158		11,306				191	10/15/2028
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		12/01/2009	SCHEDULED REDEMPTION		524	524	515	516		8		8		524				21	11/15/2028
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		12/01/2009	SCHEDULED REDEMPTION		10,765	10,765	10,950	10,910		(145)		(145)		10,765				438	08/15/2028
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		12/01/2009	SCHEDULED REDEMPTION		184	184	188	189		(4)		(4)		184				9	10/15/2028
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		12/01/2009	SCHEDULED REDEMPTION		3,349	3,349	3,292	3,300		49		49		3,349				98	10/15/2028
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		12/01/2009	SCHEDULED REDEMPTION		773	773	791	791		(18)		(18)		773				34	12/15/2028
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		12/01/2009	SCHEDULED REDEMPTION		494	494	516	515		(21)		(21)		494				27	03/15/2029
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		12/01/2009	SCHEDULED REDEMPTION		202	202	188	191		10		10		202				8	04/15/2029
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		12/01/2009	SCHEDULED REDEMPTION		952	952	968	965		(13)		(13)		952				29	07/15/2029
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		09/01/2009	SCHEDULED REDEMPTION		6,616	6,616	6,528	6,529		87		87		6,616				285	06/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		12/01/2009	SCHEDULED REDEMPTION		132	132	140	140		(7)		(7)		132				6	07/15/2029
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		12/01/2009	SCHEDULED REDEMPTION		310	310	306	307		4		4		310				13	07/15/2029
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		12/01/2009	SCHEDULED REDEMPTION		84,748	84,748	86,616	86,186		(1,438)		(1,438)		84,748				5,609	12/15/2028
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		12/01/2009	SCHEDULED REDEMPTION		955	955	939	942		13		13		955				39	10/15/2028
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		12/01/2009	SCHEDULED REDEMPTION		3,632	3,632	3,520	3,575		57		57		3,632				132	01/15/2029
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		12/01/2009	SCHEDULED REDEMPTION		226	226	231	232		(7)		(7)		226				10	03/15/2029
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		12/01/2009	SCHEDULED REDEMPTION		8,576	8,576	8,462	8,472		104		104		8,576				329	06/15/2029
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		03/01/2009	SCHEDULED REDEMPTION		5,422	5,422	5,350	5,346		76		76		5,422				88	07/15/2029
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		12/01/2009	SCHEDULED REDEMPTION		1,144	1,144	1,124	1,128		16		16		1,144				46	10/15/2028
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		12/01/2009	SCHEDULED REDEMPTION		55,955	55,955	54,206	54,962		993		993		55,955				2,122	05/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2009	SCHEDULED REDEMPTION		240	240	254	254		(14)		(14)		240				16	06/15/2029
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		12/01/2009	SCHEDULED REDEMPTION		9,156	9,156	9,345	9,415		(259)		(259)		9,156				559	08/15/2029
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		12/01/2009	SCHEDULED REDEMPTION		2,738	2,738	2,702	2,702		36		36		2,738				111	03/15/2029
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		12/01/2009	SCHEDULED REDEMPTION		2,196	2,196	2,166	2,164		32		32		2,196				89	04/15/2029
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		12/01/2009	SCHEDULED REDEMPTION		12,568	12,568	12,401	12,408		160		160		12,568				666	07/15/2029
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		12/01/2009	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	01/15/2030
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		12/01/2009	SCHEDULED REDEMPTION		112	112	115	116		(4)		(4)		112				5	08/15/2029
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		12/01/2009	SCHEDULED REDEMPTION		262	262	259	259		4		4		262				11	04/15/2029
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		12/01/2009	SCHEDULED REDEMPTION		543	543	555	553		(10)		(10)		543				24	12/15/2028
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		12/01/2009	SCHEDULED REDEMPTION		30,078	30,078	29,138	29,301		777		777		30,078				1,357	05/15/2031
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		04/01/2009	SCHEDULED REDEMPTION		8,060	8,060	7,953	7,957		103		103		8,060				174	02/15/2031
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		12/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					09/15/2029
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		12/01/2009	SCHEDULED REDEMPTION		7,318	7,318	7,067	7,136		182		182		7,318				297	02/15/2029
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		12/01/2009	SCHEDULED REDEMPTION		749	749	739	739		10		10		749				30	03/15/2029
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		12/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				3	05/15/2029
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		12/01/2009	SCHEDULED REDEMPTION		363	363	358	359		4		4		363				14	06/15/2029
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		12/01/2009	SCHEDULED REDEMPTION		49,086	49,086	49,477	49,373		(287)		(287)		49,086				3,368	03/15/2029
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		12/01/2009	SCHEDULED REDEMPTION		269	269	278	278		(9)		(9)		269				11	01/15/2030
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		12/01/2009	SCHEDULED REDEMPTION		42,889	42,889	41,421	41,646		1,243		1,243		42,889				1,395	03/15/2029
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		12/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	03/15/2029
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		12/01/2009	SCHEDULED REDEMPTION		3,171	3,171	3,129	3,129		42		42		3,171				146	04/15/2029

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
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		12/01/2009	SCHEDULED REDEMPTION		497	497	491	492		6		6		497				20	04/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2009	SCHEDULED REDEMPTION		25	25	27	27		(1)		(1)		25				1	06/15/2029
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		12/01/2009	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				3	08/15/2029
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		12/01/2009	SCHEDULED REDEMPTION		21,048	21,048	21,482	21,552		(504)		(504)		21,048				1,564	09/15/2029
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		12/01/2009	SCHEDULED REDEMPTION		247	247	253	253		(6)		(6)		247				11	04/15/2029
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		12/01/2009	SCHEDULED REDEMPTION		670	670	684	684		(14)		(14)		670				31	08/15/2029
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		12/01/2009	SCHEDULED REDEMPTION		792	792	808	808		(16)		(16)		792				38	09/15/2029
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		12/01/2009	SCHEDULED REDEMPTION		3,637	3,637	3,589	3,589		48		48		3,637				120	04/15/2029
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		12/01/2009	SCHEDULED REDEMPTION		12,332	12,332	11,910	11,965		367		367		12,332				481	03/15/2029
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		12/01/2009	SCHEDULED REDEMPTION		263	263	267	267		(4)		(4)		263				11	03/15/2029
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		12/01/2009	SCHEDULED REDEMPTION		54	54	55	55		(2)		(2)		54				3	04/15/2029
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		12/01/2009	SCHEDULED REDEMPTION		11,158	11,158	11,139	11,139		19		19		11,158				353	04/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		12/01/2009	SCHEDULED REDEMPTION		706	706	684	695		12		12		706				26	06/15/2029
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		12/01/2009	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				4	12/15/2030
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		12/01/2009	SCHEDULED REDEMPTION		10,853	10,853	10,709	10,738		114		114		10,853				573	02/15/2031
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2009	SCHEDULED REDEMPTION		790	790	836	835		(45)		(45)		790				34	07/15/2029
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		12/01/2009	SCHEDULED REDEMPTION		260	260	256	257		3		3		260				10	07/15/2029
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		12/01/2009	SCHEDULED REDEMPTION		15,612	15,612	15,934	15,979		(367)		(367)		15,612				398	10/15/2029
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		12/01/2009	SCHEDULED REDEMPTION		13,049	13,049	13,319	13,432		(383)		(383)		13,049				386	10/15/2029
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		12/01/2009	SCHEDULED REDEMPTION		13,962	13,962	13,777	13,741		221		221		13,962				570	11/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2009	SCHEDULED REDEMPTION		763	763	808	805		(43)		(43)		763				27	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2009	SCHEDULED REDEMPTION		1,442	1,442	1,526	1,523		(81)		(81)		1,442				81	10/15/2030
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		12/01/2009	SCHEDULED REDEMPTION		193	193	197	197		(4)		(4)		193				8	01/15/2030
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		12/01/2009	SCHEDULED REDEMPTION		871	871	892	890		(19)		(19)		871				45	06/15/2029
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		12/01/2009	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				3	07/15/2029
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		12/01/2009	SCHEDULED REDEMPTION		145	145	149	149		(4)		(4)		145				6	08/15/2029
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		12/01/2009	SCHEDULED REDEMPTION		986	986	1,009	1,007		(22)		(22)		986				49	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(3)		(3)		51				2	07/15/2029
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		12/01/2009	SCHEDULED REDEMPTION		338	338	349	348		(10)		(10)		338				21	07/15/2029
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		12/01/2009	SCHEDULED REDEMPTION		104	104	107	108		(4)		(4)		104				5	07/15/2029
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		12/01/2009	SCHEDULED REDEMPTION		1,073	1,073	1,107	1,110		(38)		(38)		1,073				73	08/15/2029
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		08/01/2009	SCHEDULED REDEMPTION		38,444	38,444	37,934	37,906		539		539		38,444				1,655	08/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		12/01/2009	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	12/15/2029
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		12/01/2009	SCHEDULED REDEMPTION		14	14	15	15						14				1	09/15/2029
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		12/01/2009	SCHEDULED REDEMPTION		316	316	322	324		(9)		(9)		316				14	10/15/2029
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		12/01/2009	SCHEDULED REDEMPTION		7,874	7,874	8,457	8,446		(572)		(572)		7,874				581	08/15/2030
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		12/01/2009	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				2	04/15/2030
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2009	SCHEDULED REDEMPTION		2,751	2,751	2,955	2,948		(197)		(197)		2,751				74	01/15/2030
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		12/01/2009	SCHEDULED REDEMPTION		73	73	73	72		1		1		73				4	02/15/2030
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		12/01/2009	SCHEDULED REDEMPTION		78	78	80	81		(3)		(3)		78				4	07/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		12/01/2009	SCHEDULED REDEMPTION		363	363	384	383		(20)		(20)		363				15	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		12/01/2009	SCHEDULED REDEMPTION		69	69	73	72		(4)		(4)		69				3	01/15/2030
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		12/01/2009	SCHEDULED REDEMPTION		764	764	809	807		(43)		(43)		764				33	12/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		12/01/2009	SCHEDULED REDEMPTION		6,715	6,715	7,213	7,204		(488)		(488)		6,715				106	10/15/2030
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		12/01/2009	SCHEDULED REDEMPTION		386	386	394	394		(8)		(8)		386				19	12/15/2029
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		12/01/2009	SCHEDULED REDEMPTION		1,098	1,098	1,162	1,160		(63)		(63)		1,098				47	03/15/2030
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		12/01/2009	SCHEDULED REDEMPTION		4,823	4,823	4,932	4,911		(88)		(88)		4,823				250	02/15/2030
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		03/01/2009	SCHEDULED REDEMPTION		21,858	21,858	22,365	22,388		(530)		(530)		21,858				382	07/15/2029
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		12/01/2009	SCHEDULED REDEMPTION		1,514	1,514	1,602	1,598		(84)		(84)		1,514				53	02/15/2030
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		12/01/2009	SCHEDULED REDEMPTION		4,534	4,534	4,639	4,652		(118)		(118)		4,534				176	02/15/2030
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		12/01/2009	SCHEDULED REDEMPTION		5,721	5,721	5,854	5,858		(137)		(137)		5,721				192	04/15/2030
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		12/01/2009	SCHEDULED REDEMPTION		9	9	10	10						9				1	04/15/2030
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		12/01/2009	SCHEDULED REDEMPTION		18,144	18,144	17,963	18,030		114		114		18,144				394	04/15/2031
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		12/01/2009	SCHEDULED REDEMPTION		42	42	45	45		(2)		(2)		42				2	09/15/2030
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		12/01/2009	SCHEDULED REDEMPTION		47	47	47	47		(1)		(1)		47				2	01/15/2031
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		12/01/2009	SCHEDULED REDEMPTION		8,086	8,086	8,343	8,360		(275)		(275)		8,086				258	09/15/2030
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		12/01/2009	SCHEDULED REDEMPTION		330	330	350	349		(19)		(19)		330				14	12/15/2030
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		12/01/2009	SCHEDULED REDEMPTION		309	309	327	327		(18)		(18)		309				13	11/15/2030
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		12/01/2009	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	02/15/2031

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
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		12/01/2009	SCHEDULED REDEMPTION		127	127	131	131		(4)		(4)		127				9	01/15/2031
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		12/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2031
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		12/01/2009	SCHEDULED REDEMPTION		228	228	235	235		(8)		(8)		228				11	10/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2009	SCHEDULED REDEMPTION		77	77	82	82		(4)		(4)		77				4	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		12/01/2009	SCHEDULED REDEMPTION		21	21	23	23		(1)		(1)		21				1	11/15/2030
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		12/01/2009	SCHEDULED REDEMPTION		241	241	248	248		(8)		(8)		241				11	04/15/2031
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		12/01/2009	SCHEDULED REDEMPTION		48	48	49	51		(3)		(3)		48				2	02/15/2031
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		12/01/2009	SCHEDULED REDEMPTION		6,353	6,353	6,500	6,477		(124)		(124)		6,353				84	02/15/2031
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		12/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	03/15/2031
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		12/01/2009	SCHEDULED REDEMPTION		93	93	97	96		(2)		(2)		93				4	05/15/2032
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		12/01/2009	SCHEDULED REDEMPTION		10,195	10,195	10,512	10,455		(259)		(259)		10,195				216	07/15/2033
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		12/01/2009	SCHEDULED REDEMPTION		75	75	78	78		(2)		(2)		75				4	03/15/2031
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		12/01/2009	SCHEDULED REDEMPTION		57	57	57	57						57				3	06/15/2031
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		12/01/2009	SCHEDULED REDEMPTION		3,613	3,613	3,577	3,590		22		22		3,613				97	06/15/2031
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		12/01/2009	SCHEDULED REDEMPTION		404	404	417	420		(17)		(17)		404				19	03/15/2031
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		12/01/2009	SCHEDULED REDEMPTION		374	374	381	380		(6)		(6)		374				14	06/15/2031
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		12/01/2009	SCHEDULED REDEMPTION		56,837	56,837	58,418	58,384		(1,547)		(1,547)		56,837				2,439	04/15/2032
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		12/01/2009	SCHEDULED REDEMPTION		4,531	4,531	4,689	4,651		(120)		(120)		4,531				199	05/15/2032
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		12/01/2009	SCHEDULED REDEMPTION		1,165	1,165	1,214	1,201		(36)		(36)		1,165				73	09/15/2032
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		12/01/2009	SCHEDULED REDEMPTION		471,635	471,635	490,279	488,191		(16,556)		(16,556)		471,635				18,880	08/15/2036
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		12/01/2009	SCHEDULED REDEMPTION		264,061	264,061	274,499	274,120		(10,059)		(10,059)		264,061				11,062	01/15/2036
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		12/01/2009	SCHEDULED REDEMPTION		282,421	282,421	289,771	288,164		(5,743)		(5,743)		282,421				12,241	05/15/2036
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		12/01/2009	SCHEDULED REDEMPTION		347	347	356	356		(9)		(9)		347				14	10/15/2033
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		12/01/2009	SCHEDULED REDEMPTION		6,895	6,895	7,087	7,058		(163)		(163)		6,895				235	12/15/2035
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		12/01/2009	SCHEDULED REDEMPTION		6,255	6,255	6,429	6,415		(160)		(160)		6,255				140	06/15/2035
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		06/01/2009	SCHEDULED REDEMPTION		18,497	18,497	19,011	18,913		(416)		(416)		18,497				420	02/15/2036
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		12/01/2009	SCHEDULED REDEMPTION		3,508	3,508	3,606	3,588		(80)		(80)		3,508				157	01/15/2036
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		12/01/2009	SCHEDULED REDEMPTION		2,977	2,977	3,060	3,046		(69)		(69)		2,977				123	01/15/2036
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		12/01/2009	SCHEDULED REDEMPTION		99,999	99,999	102,602	102,104		(2,106)		(2,106)		99,999				3,112	03/15/2036
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		12/01/2009	SCHEDULED REDEMPTION		8,092	8,092	8,303	8,257		(165)		(165)		8,092				255	05/15/2036
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		12/01/2009	SCHEDULED REDEMPTION		827,912	827,912	860,641	858,176		(30,264)		(30,264)		827,912				35,909	06/15/2036
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		12/01/2009	SCHEDULED REDEMPTION		5,681	5,681	5,594	5,599		82		82		5,681				177	04/15/2038
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		12/01/2009	SCHEDULED REDEMPTION		342,015	342,015	355,535	354,353		(12,339)		(12,339)		342,015				11,319	07/15/2036
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		12/01/2009	SCHEDULED REDEMPTION		30,254	30,254	31,041	30,836		(582)		(582)		30,254				1,097	08/15/2036
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		12/01/2009	SCHEDULED REDEMPTION		43,403	43,403	44,531	44,209		(806)		(806)		43,403				1,513	10/15/2036
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		12/01/2009	SCHEDULED REDEMPTION		16,195	16,195	16,645	16,506		(312)		(312)		16,195				617	12/15/2036
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		12/01/2009	SCHEDULED REDEMPTION		175,670	175,670	182,615	181,213		(5,543)		(5,543)		175,670				6,329	09/15/2037
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		12/01/2009	SCHEDULED REDEMPTION		19,107	19,107	19,863	19,707		(600)		(600)		19,107				682	11/15/2037
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		12/01/2009	SCHEDULED REDEMPTION		48,475	48,475	47,731	47,771		704		704		48,475				1,507	04/15/2038
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		12/01/2009	SCHEDULED REDEMPTION		99,761	99,761	98,229	98,316		1,444		1,444		99,761				2,850	05/01/2038
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		12/01/2009	SCHEDULED REDEMPTION		75,123	75,123	73,970	74,035		1,088		1,088		75,123				3,066	05/15/2038
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		12/01/2009	SCHEDULED REDEMPTION		953,844	953,844	969,344	968,156		(14,312)		(14,312)		953,844				32,536	04/01/2038
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		12/01/2009	SCHEDULED REDEMPTION		211,083	211,083	207,843	208,027		3,056		3,056		211,083				10,116	05/01/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2009	SCHEDULED REDEMPTION		3,222,479	3,222,479	3,274,844	3,270,829		(48,350)		(48,350)		3,222,479				122,379	04/15/2038
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		12/01/2009	SCHEDULED REDEMPTION		8,227	8,227	8,101	8,108		119		119		8,227				255	05/15/2038
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		12/01/2009	SCHEDULED REDEMPTION		6,376	6,376	6,278	6,283		93		93		6,376				199	04/15/2038
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		12/01/2009	SCHEDULED REDEMPTION		30,574	30,574	30,105	30,131		443		443		30,574				718	05/01/2038
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		12/01/2009	SCHEDULED REDEMPTION		40,721	40,721	40,096	40,132		590		590		40,721				1,345	05/15/2038
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		12/01/2009	SCHEDULED REDEMPTION		64,970	64,970	63,973	64,027		943		943		64,970				2,018	04/15/2038
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942		12/01/2009	SCHEDULED REDEMPTION		149,944	149,944	156,364			(6,419)		(6,419)		149,944				562	10/15/2024
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256		12/01/2009	SCHEDULED REDEMPTION		126,393	126,393	129,336			(2,943)		(2,943)		126,393				421	09/15/2024
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2009	SCHEDULED REDEMPTION		126,865	126,865	122,646	124,440		2,425		2,425		126,865				6,497	08/15/2020
36225A-MB-0	GOVT NATL MTG ASSOC I #780383		12/01/2009	SCHEDULED REDEMPTION		35,301	35,301	34,072	34,466		835		835		35,301				2,300	08/15/2020
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-VL-1	GOVT NATL MTG ASSOC I #780619		12/01/2009	SCHEDULED REDEMPTION		56,280	56,280	56,947	56,604		(324)		(324)		56,280				2,305	08/15/2012
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		12/01/2009	SCHEDULED REDEMPTION		607	607	622	620		(13)		(13)		607				26	09/15/2024
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		12/01/2009	SCHEDULED REDEMPTION		66,345	66,345	68,916	67,440		(1,095)		(1,095)		66,345				1,967	04/15/2013
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		12/01/2009	SCHEDULED REDEMPTION		4,688	4,688	4,784	4,787		(99)		(99)		4,688				215	12/15/2028
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		12/01/2009	SCHEDULED REDEMPTION		445	445	459	460		(15)		(15)		445				24	12/15/2028

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 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
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		12/01/2009	SCHEDULED REDEMPTION		21,848	21,848	21,165	21,490		358		358		21,848				856	04/15/2029
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		12/01/2009	SCHEDULED REDEMPTION		3,747	3,747	3,697	3,699		48		48		3,747				159	05/15/2029
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		12/01/2009	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	01/20/2014
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		12/01/2009	SCHEDULED REDEMPTION		133	133	137	136		(3)		(3)		133				8	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		12/01/2009	SCHEDULED REDEMPTION		196	196	200	199		(3)		(3)		196				13	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		12/01/2009	SCHEDULED REDEMPTION		428	428	437	432		(4)		(4)		428				28	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		12/01/2009	SCHEDULED REDEMPTION		9,107	9,107	9,311	9,217		(110)		(110)		9,107				689	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		12/01/2009	SCHEDULED REDEMPTION		7,606	7,606	7,662	7,654		(48)		(48)		7,606				304	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		12/01/2009	SCHEDULED REDEMPTION		5,535	5,535	5,672	5,535						5,535				368	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		12/01/2009	SCHEDULED REDEMPTION		289	289	270	273		16		16		289				17	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		12/01/2009	SCHEDULED REDEMPTION		37	37	33	34		2		2		37				2	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2009	SCHEDULED REDEMPTION		380	380	356	362		18		18		380				17	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2009	SCHEDULED REDEMPTION		45	45	41	41		4		4		45				3	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2009	SCHEDULED REDEMPTION		1,424	1,424	1,317	1,340		84		84		1,424				57	03/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2009	SCHEDULED REDEMPTION		2,794	2,794	2,593	2,653		141		141		2,794				126	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2009	SCHEDULED REDEMPTION		1,992	1,992	1,795	1,844		149		149		1,992				106	05/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2009	SCHEDULED REDEMPTION		622	622	579	578		45		45		622				35	06/20/2017
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		12/01/2009	SCHEDULED REDEMPTION		109	109	102	101		7		7		109				6	07/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2009	SCHEDULED REDEMPTION		538	538	503	520		18		18		538				30	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		12/01/2009	SCHEDULED REDEMPTION		5,688	5,688	5,302	5,549		139		139		5,688				284	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		12/01/2009	SCHEDULED REDEMPTION		308	308	287	279		29		29		308				17	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2009	SCHEDULED REDEMPTION		1,402	1,402	1,306	1,274		128		128		1,402				70	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2009	SCHEDULED REDEMPTION		4,100	4,100	3,828	3,816		284		284		4,100				230	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		12/01/2009	SCHEDULED REDEMPTION		614	614	575	602		12		12		614				35	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		12/01/2009	SCHEDULED REDEMPTION		139	139	154	150		(12)		(12)		139				6	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		12/01/2009	SCHEDULED REDEMPTION		135	135	154	150		(15)		(15)		135				8	02/20/2018
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		12/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				5	04/20/2019
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		12/01/2009	SCHEDULED REDEMPTION		728	728	815	791		(62)		(62)		728				32	12/20/2020
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2009	SCHEDULED REDEMPTION		1,857	1,857	1,912	1,902		(45)		(45)		1,857				150	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2009	SCHEDULED REDEMPTION		688	688	709	706		(18)		(18)		688				37	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		12/01/2009	SCHEDULED REDEMPTION		653	653	720	713		(60)		(60)		653				26	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		12/01/2009	SCHEDULED REDEMPTION		2,858	2,858	2,863	2,858						2,858				188	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		12/01/2009	SCHEDULED REDEMPTION		419	419	387	400		18		18		419				24	09/20/2016
383752-EH-1	GTC ISRAEL		06/03/2009	CANTOR FITZGERALD		6,820,310	7,000,000	2,159,500	5,976,857		171,604		171,604		6,148,461		671,849	671,849		05/15/2011
465138-QU-2	ISRAEL ST BDS		05/28/2009	HSBC SECURITIES, INC.		13,398,043	23,050,000	4,119,460	10,133,741		310,647		310,647		10,444,387		2,953,656	2,953,656		02/15/2020
465138-QY-4	ISRAEL ST BDS		05/28/2009	HSBC SECURITIES, INC.		14,159,411	28,064,000	4,397,842	10,797,566		326,000		326,000		11,123,566		3,035,845	3,035,845		02/15/2022
465138-QZ-1	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		23,532,206	46,100,000	6,984,913	17,127,250		237,432		237,432		17,364,682		6,167,524	6,167,524		08/15/2022
465138-RA-5	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		18,240,634	36,700,000	5,381,866	13,173,989		182,278		182,278		13,356,268		4,884,366	4,884,366		02/15/2023
465138-RB-3	ISRAEL ST BDS		03/05/2009	FTN FINANCIAL		21,991,543	45,485,000	7,399,955	16,855,286		218,150		218,150		17,073,435		4,918,107	4,918,107		08/15/2023
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2009	SCHEDULED REDEMPTION		451,385	451,385	504,242	478,223		(26,838)		(26,838)		451,385				38,368	09/01/2019
76116E-BQ-2	RESOLUTION TR CORP		04/15/2009	MATURED		500,000	500,000	495,705	487,261		12,739		12,739		500,000					04/15/2009
76116E-BR-0	RESOLUTION TR CORP		10/15/2009	MATURED		2,000,000	2,000,000	1,863,683	1,863,683		136,317		136,317		2,000,000					10/15/2009
76116E-BU-3	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		4,994,426	5,176,000	890,154	4,243,373		48,125		48,125		4,291,498		702,928	702,928		04/15/2011
76116E-BV-1	RESOLUTION TR CORP		07/23/2009	Various		23,550,196	24,800,000	17,789,383	22,184,544		131,630		131,630		22,316,174		1,234,022	1,234,022		10/15/2011
76116E-BZ-2	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		3,137,258	3,554,000	788,614	2,507,154		23,796		23,796		2,530,950		606,308	606,308		10/15/2013
76116E-CA-6	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		19,815,897	23,251,000	19,357,388	19,515,562		84,134		84,134		19,599,696		216,202	216,202		04/15/2014
76116E-CC-2	RESOLUTION TR CORP		09/15/2009	Various		38,977,440	48,000,000	11,531,784	30,609,543		318,657		318,657		30,928,200		8,049,240	8,049,240		04/15/2015
76116E-CD-0	RESOLUTION TR CORP		05/28/2009	FTN FINANCIAL		17,688,684	22,350,000	3,671,136	12,978,583		431,676		431,676		13,410,259		4,278,425	4,278,425		10/15/2015
76116E-CE-8	RESOLUTION TR CORP		09/24/2009	Various		55,560,517	72,325,000	32,393,434	47,208,097		1,082,291		1,082,291		48,290,388		7,270,129	7,270,129		04/15/2016
76116E-CF-5	RESOLUTION TR CORP		09/22/2009	UNION BANK OF SWITZERLAND		21,508,467	28,179,000	20,366,654	20,558,706		613,697		613,697		21,172,403		336,064	336,064		10/15/2016
76116E-CH-1	RESOLUTION TR CORP		08/31/2009	FTN FINANCIAL		70,205,240	98,000,000	14,998,485	49,560,768		2,628,928		2,628,928		52,189,696		18,015,544	18,015,544		10/15/2017
76116E-CK-4	RESOLUTION TR CORP		05/29/2009	FTN FINANCIAL		16,580,750	25,000,000	4,015,837	12,295,062		377,121		377,121		12,672,183		3,908,567	3,908,567		10/15/2018
76116E-CL-2	RESOLUTION TR CORP		02/27/2009	FTN FINANCIAL		103,870,400	164,000,000	24,786,326	76,716,811		912,393		912,393		77,629,203		26,241,197	26,241,197		04/15/2019
76116E-CM-0	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		29,930,883	48,505,000	7,305,202	21,848,245		278,717		278,717		22,126,962		7,803,921	7,803,921		10/15/2019
76116E-EY-2	RESOLUTION TR CORP		07/15/2009	Various		4,181,400	4,200,000	1,477,898	4,049,024		41,375		41,375		4,090,400		91,000	91,000		07/15/2009
76116E-EZ-9	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		2,472,675	2,500,000	478,204	2,284,414		25,928		25,928		2,310,342		162,333	162,333		01/15/2010
76116E-FB-1	RESOLUTION TR CORP		02/09/2009	HSBC SECURITIES, INC.		3,848,822	3,975,000	820,043	3,351,397		30,308		30,308		3,381,704		467,117	467,117		01/15/2011
76116E-FD-7	RESOLUTION TR CORP		02/09/2009	HSBC SECURITIES, INC.		1,158,538	1,242,000	198,937	953,319		8,966		8,966		962,285		196,253	196,253		01/15/2012

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
76116E-FE-5	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		689,716	748,000	164,612	566,515		5,809		5,809		572,323		117,393	117,393		07/15/2012
76116E-FJ-4	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		11,347,543	13,455,000	2,676,603	8,845,140		87,438		87,438		8,932,578		2,414,965	2,414,965		07/15/2014
76116E-FK-1	RESOLUTION TR CORP		07/15/2009	Various		51,512,993	62,720,000	24,017,395	42,536,582		475,855		475,855		43,012,437		8,500,556	8,500,556		01/15/2015
76116E-FM-7	RESOLUTION TR CORP		09/25/2009	Various		75,541,980	96,000,000	44,923,250	64,643,525		1,991,222		1,991,222		66,634,747		8,907,233	8,907,233		01/15/2016
76116E-FN-5	RESOLUTION TR CORP		05/28/2009	FTN FINANCIAL		10,053,172	13,455,000	2,285,601	7,550,748		240,205		240,205		7,790,953		2,262,219	2,262,219		07/15/2016
76116E-FP-0	RESOLUTION TR CORP		09/21/2009	FTN FINANCIAL		130,961,904	179,134,000	67,978,712	109,209,753		3,424,779		3,424,779		112,634,532		18,327,372	18,327,372		01/15/2017
76116E-FQ-8	RESOLUTION TR CORP		08/28/2009	Various		164,260,700	230,000,000	31,490,677	115,106,348		4,782,728		4,782,728		119,889,076		44,371,624	44,371,624		07/15/2017
76116E-FR-6	RESOLUTION TR CORP		09/25/2009	Various		60,792,468	88,455,000	13,548,491	44,450,862		1,432,787		1,432,787		45,883,650		14,908,818	14,908,818		01/15/2018
76116E-FS-4	RESOLUTION TR CORP		09/22/2009	HSBC SECURITIES, INC.		29,228,702	43,455,000	6,449,232	20,989,721		300,683		300,683		21,290,404		7,938,298	7,938,298		07/15/2018
76116E-FT-2	RESOLUTION TR CORP		02/24/2009	FTN FINANCIAL		59,587,567	90,571,000	12,870,349	42,138,111		486,694		486,694		42,624,805		16,962,761	16,962,761		01/15/2019
76116E-FU-9	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		8,430,903	13,455,000	1,819,520	6,004,357		79,396		79,396		6,083,753		2,347,150	2,347,150		07/15/2019
76116E-FV-7	RESOLUTION TR CORP		02/24/2009	FTN FINANCIAL		20,398,886	33,114,000	10,924,768	16,536,661		154,185		154,185		16,690,846		3,708,040	3,708,040		01/15/2020
76116E-GC-8	RESOLUTION TR CORP		02/27/2009	HSBC SECURITIES, INC.		10,546,074	21,000,000	1,395,451	6,208,007		86,763		86,763		6,294,770		4,251,304	4,251,304		07/15/2023
76116E-GD-6	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		679,105	1,397,000	90,651	415,929		5,688		5,688		421,617		257,488	257,488		01/15/2024
76116E-GE-4	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		3,290,988	6,957,000	344,789	1,753,231		26,416		26,416		1,779,647		1,511,341	1,511,341		07/15/2024
76116E-GF-1	RESOLUTION TR CORP		09/22/2009	Various		8,313,514	17,841,000	1,163,338	4,781,985		66,628		66,628		4,848,613		3,464,900	3,464,900		01/15/2025
76116E-GJ-3	RESOLUTION TR CORP		02/27/2009	FTN FINANCIAL		1,293,810	3,000,000	178,230	727,732		9,799		9,799		737,531		556,279	556,279		07/15/2026
76116E-GK-0	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		298,332	700,000	46,151	169,609		2,262		2,262		171,871		126,461	126,461		01/15/2027
76116E-GL-8	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		10,858,929	26,235,000	1,859,846	6,377,181		82,515		82,515		6,459,696		4,399,233	4,399,233		07/15/2027
76116E-GM-6	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		11,647,769	28,772,000	7,979,470	9,609,341		91,353		91,353		9,700,693		1,947,075	1,947,075		01/15/2028
76116E-GN-4	RESOLUTION TR CORP		03/02/2009	FTN FINANCIAL		8,251,239	20,876,000	1,163,781	4,515,869		60,048		60,048		4,575,917		3,675,322	3,675,322		07/15/2028
76116E-GP-9	RESOLUTION TR CORP		03/05/2009	Various		21,779,505	55,540,000	12,221,366	16,504,724		154,982		154,982		16,659,706		5,119,799	5,119,799		01/15/2029
76116E-GQ-7	RESOLUTION TR CORP		02/18/2009	FTN FINANCIAL		7,450,611	19,611,000	983,452	3,906,633		40,972		40,972		3,947,604		3,503,007	3,503,007		07/15/2029
76116E-GR-5	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		3,145,757	8,500,000	443,964	1,699,887		22,061		22,061		1,721,948		1,423,809	1,423,809		01/15/2030
76116E-GU-8	RESOLUTION TR CORP		03/03/2009	HSBC SECURITIES, INC.		801,116	1,382,000	122,224	509,911		7,453		7,453		517,365		283,752	283,752		10/15/2020
76116E-GW-4	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		1,781,156	3,241,000	558,072	1,263,732		15,589		15,589		1,279,321		501,836	501,836		10/15/2021
76116E-HA-1	RESOLUTION TR CORP		02/23/2009	FTN FINANCIAL		30,699,920	62,000,000	4,744,873	18,826,706		225,492		225,492		19,052,199		11,647,721	11,647,721		10/15/2023
76116E-HC-7	RESOLUTION TR CORP		09/22/2009	Various		5,551,429	11,860,000	834,680	3,340,121		45,503		45,503		3,385,624		2,165,804	2,165,804		10/15/2024
76116E-HD-5	RESOLUTION TR CORP		09/22/2009	Various		3,006,868	6,520,000	463,507	1,781,985		24,087		24,087		1,806,071		1,200,796	1,200,796		04/15/2025
76116E-HE-3	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		9,341,772	20,400,000	1,375,646	5,366,927		63,439		63,439		5,430,366		3,911,406	3,911,406		10/15/2025
76116E-HF-0	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		22,745,297	52,100,000	3,130,543	12,759,444		173,089		173,089		12,932,533		9,812,764	9,812,764		04/15/2026
76116E-HH-6	RESOLUTION TR CORP		09/23/2009	FTN FINANCIAL		8,511,388	20,316,000	1,606,589	5,166,991		65,628		65,628		5,232,619		3,278,769	3,278,769		04/15/2027
76116E-HJ-2	RESOLUTION TR CORP		09/24/2009	FTN FINANCIAL		16,598,825	40,500,000	4,982,470	10,402,287		215,107		215,107		10,617,393		5,981,432	5,981,432		10/15/2027
76116E-HK-9	RESOLUTION TR CORP		02/17/2009	FTN FINANCIAL		17,170,020	42,000,000	2,387,330	9,030,810		93,914		93,914		9,124,724		8,045,296	8,045,296		04/15/2028
76116E-HL-7	RESOLUTION TR CORP		02/19/2009	HSBC SECURITIES, INC.		17,062,320	44,000,000	2,516,360	9,309,214		99,777		99,777		9,408,991		7,653,329	7,653,329		10/15/2028
76116E-HM-5	RESOLUTION TR CORP		02/19/2009	FTN FINANCIAL		6,104,480	16,000,000	756,815	3,081,270		34,168		34,168		3,115,437		2,989,043	2,989,043		04/15/2029
76116E-HN-3	RESOLUTION TR CORP		09/29/2009	Various		183,574	500,000	24,721	92,764		959		959		93,722		89,852	89,852		10/15/2029
76116E-HP-8	RESOLUTION TR CORP		03/02/2009	HSBC SECURITIES, INC.		692,054	1,900,000	112,499	385,085		4,899		4,899		389,984		302,070	302,070		04/15/2030
76116F-AD-9	RESOLUTION TR CORP		09/24/2009	BARCLAYS BANK		98,448,675	157,500,000	90,354,128	91,430,583		3,186,506		3,186,506		94,617,089		3,831,586	3,831,586		07/15/2020
76116F-AA-5	RFCO STRIP PRINC		09/24/2009	Various		49,378,519	79,150,000	47,601,443	48,155,559		245,051		245,051		48,400,610		977,909	977,909		10/15/2019
76116E-BY-5	RFCO STRIPS		02/17/2009	FTN FINANCIAL		12,887,042	14,294,000	12,304,418	12,406,931		53,326		53,326		12,460,257		426,785	426,785		04/15/2013
76116E-FF-2	RFCO STRIPS		09/22/2009	CANTOR FITZGERALD		8,614,653	9,242,000	8,217,894	8,270,466		166,950		166,950		8,437,416		177,237	177,237		01/15/2013
76116F-AE-7	RFCSP 0 10/15/20		09/24/2009	FTN FINANCIAL		3,710,520	6,000,000	3,401,700	3,442,156		121,471		121,471		3,563,627		146,893	146,893		10/15/2020
465139-AU-7	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		1,415,889	1,452,000	455,231	1,292,848		12,018		12,018		1,304,866		111,023	111,023		09/15/2010
465139-BB-8	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		10,536,633	12,452,000	2,566,855	8,382,746		87,019		87,019		8,469,765		2,066,868	2,066,868		03/15/2014
465139-BC-6	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	CANTOR FITZGERALD		3,995,672	4,752,000	927,400	3,065,717		97,775		97,775		3,163,492		832,180	832,180		09/15/2014
465139-BN-2	STATE OF ISRAEL GOVT LOAN TR		02/19/2009	UNION BANK OF SWITZERLAND		6,376,400	10,000,000	1,412,200	4,489,570		49,901		49,901		4,539,471		1,836,929	1,836,929		09/15/2019
465139-BP-7	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	HSBC SECURITIES, INC.		25,495,536	44,052,000	5,686,232	18,799,928		592,965		592,965		19,392,892		6,102,643	6,102,643		03/15/2020
465139-BS-1	STATE OF ISRAEL GOVT LOAN TR		03/05/2009	FTN FINANCIAL		25,161,190	46,452,000	5,616,976	18,092,193		256,123		256,123		18,348,316		6,812,874	6,812,874		09/15/2021
465139-CP-6	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		4,186,335	4,250,000	1,383,418	3,911,055		36,835		36,835		3,947,890		238,445	238,445		03/15/2010
465139-CU-5	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		4,387,248	4,800,000	1,316,544	3,742,303		32,799		32,799		3,775,102		612,146	612,146		09/15/2012
465139-CV-3	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		2,457,400	2,750,000	642,703	1,945,978		20,898		20,898		1,966,875		490,525	490,525		03/15/2013
465139-CX-9	STATE OF ISRAEL GOVT LOAN TR		02/17/2009	FTN FINANCIAL		3,749,516	4,432,000	1,207,764	3,020,750		30,374		30,374		3,051,123		698,393	698,393		03/15/2014
465139-CY-7	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	CANTOR FITZGERALD		12,264,381	14,585,000	3,214,430	9,327,007		303,381		303,381		9,630,388		2,633,993	2,633,993		09/15/2014
465139-DL-4	STATE OF ISRAEL GOVT LOAN TR		03/10/2009	FTN FINANCIAL		5,689,000	10,000,000	1,586,300	4,450,873		61,465		61,465		4,512,338		1,176,662	1,176,662		09/15/2020
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	HSBC SECURITIES, INC.		20,935,200	39,000,000	6,068,497	16,658,673		481,248		481,248		17,139,921		3,795,279	3,795,279		03/15/2021
465139-DN-0	STATE OF ISRAEL GOVT LOAN TR		03/05/2009	FTN FINANCIAL		21,124,740	39,000,000	6,052,800	15,263,085		214,962		214,962		15,478,047		5,646,693	5,646,693		09/15/2021
465139-DW-0	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		5,494,260	6,000,000	1,529,340	4,548,057		45,415		45,415		4,593,472		900,788	900,788		08/15/2012

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
465139-EC-3	STATE OF ISRAEL GOVT LOAN TR		08/27/2009	CANTOR FITZGERALD		39,231,441	48,251,000	9,627,131	29,305,656		1,484,004		1,484,004		30,789,659		8,441,781	8,441,781		08/15/2015
465139-FV-0	STATE OF ISRAEL GOVT LOAN TR		08/27/2009	CANTOR FITZGERALD		23,699,594	29,149,000	5,521,373	17,023,236		931,637		931,637		17,954,873		5,744,722	5,744,722		08/15/2015
465139-HM-8	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	CANTOR FITZGERALD		21,935,515	26,300,000	5,502,486	16,528,603		543,043		543,043		17,071,647		4,863,868	4,863,868		11/15/2014
465139-HW-6	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	HSBC SECURITIES, INC.		2,092,367	3,394,000	638,377	1,660,928		39,713		39,713		1,700,642		391,725	391,725		05/15/2019
465139-HY-2	STATE OF ISRAEL GOVT LOAN TR		05/28/2009	HSBC SECURITIES, INC.		21,395,904	37,600,000	6,438,624	16,395,004		496,366		496,366		16,891,370		4,504,534	4,504,534		05/15/2020
465139-KB-8	STATE OF ISRAEL GOVT LOAN TR		02/12/2009	FTN FINANCIAL		7,630,971	8,920,000	2,445,775	6,117,113		58,602		58,602		6,175,715		1,455,256	1,455,256		02/15/2014
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		06/29/2009	Various		4,202,379	4,182,328	4,222,018	4,210,869		(1,690)		(1,690)		4,209,180		(6,800)	(6,800)	201,036	01/15/2021
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2009	SCHEDULED REDEMPTION		401,248	401,248	430,539	401,248						401,248				35,992	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2009	SCHEDULED REDEMPTION		300,000	300,000	325,125	318,084		(18,084)		(18,084)		300,000				27,870	09/01/2020
912833-CV-0	U S TREAS STRIP		02/15/2009	MATURED		4,900,000	4,900,000	884,796	4,848,899		51,101		51,101		4,900,000					02/15/2009
912833-CW-8	U S TREAS STRIP		08/15/2009	MATURED		2,700,000	2,700,000	565,919	2,570,856		129,144		129,144		2,700,000					08/15/2009
912833-GE-4	U S TREAS STRIP		05/15/2009	MATURED		4,350,000	4,350,000	877,960	4,220,279		129,721		129,721		4,350,000					05/15/2009
912833-GF-1	U S TREAS STRIP		11/15/2009	MATURED		6,700,000	6,700,000	1,405,070	6,258,236		441,764		441,764		6,700,000					11/15/2009
912828-LB-4	US TREASURY N/B		11/18/2009	Various		25,216,713	25,000,000	25,031,335			(1,544)		(1,544)		25,029,791		186,922	186,922	123,302	07/15/2012
0399999. Bonds - U.S. Governments						2,418,501,593	3,521,340,689	1,144,882,920	1,915,758,416		42,108,641		42,108,641		1,984,435,412		434,066,181	434,066,181	2,007,990	XXX
105756-AP-5	BRAZIL REP OF	F	04/16/2009	Various		13,680,000	10,750,000	12,418,250	12,182,957		(55,687)		(55,687)		12,127,270		1,552,730	1,552,730	756,556	08/17/2040
D20659-PN-8	BUNDESOBLIGATION	D	07/28/2009	CHASE SECURITIES		11,186,615	11,223,096	10,901,274			7,753		7,753		10,909,027	106,642	170,946	277,588	88,023	04/11/2014
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	10/08/2009	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
105756-BC-3	FED REPUBLIC OF BRAZIL	F	06/29/2009	MATURED		3,000,000	3,000,000	2,977,350	2,997,249		2,751		2,751		3,000,000				107,669	06/29/2009
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2009	SCHEDULED REDEMPTION		194,444	194,444	222,989	220,041		(25,596)		(25,596)		194,444				15,556	01/15/2018
105756-BK-5	FED REPUBLIC OF BRAZIL	F	09/10/2009	Various		10,061,000	9,000,000	9,519,500	9,514,145		(4,012)		(4,012)		9,510,133		550,867	550,867	685,188	01/20/2037
V36283-AA-3	GABONESE REPUBLIC	F	09/03/2009	CITIBANK		2,958,750	3,000,000	3,105,000	3,101,550		(5,637)		(5,637)		3,095,913		(137,163)	(137,163)	182,450	12/12/2017
470160-AW-2	GOVERNMENT OF JAMAICA	F	05/07/2009	FAHNESTOCK & CO., INC.		2,803,500	4,000,000	3,773,000	3,779,485		4,710		4,710		3,784,195		(980,695)	(980,695)	120,356	06/24/2019
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	11/30/2009	SCHEDULED REDEMPTION		255,788	255,788	255,788	126,016		(16,512)		(16,512)		255,788				37,000	05/30/2024
Y8793Y-AK-8	ISLAMIC REP OF PAKISTAN	F	02/13/2009	MERRILL LYNCH CAPITAL MARKETS		180,353	417,000	158,760	162,583						162,583		17,769	17,769	11,472	03/31/2016
Y8793Y-AM-4	ISLAMIC REP OF PAKISTAN	F	02/13/2009	MERRILL LYNCH CAPITAL MARKETS		1,342,188	3,000,000	1,095,012	1,117,500						1,117,500		224,688	224,688	44,688	06/01/2017
52238P-AD-1	LEBANESE REPUBLIC	F	02/11/2009	MERRILL LYNCH CAPITAL MARKETS		8,020,000	8,000,000	7,934,750	7,960,188		1,957		1,957		7,962,145		57,855	57,855	152,250	05/20/2011
M87883-BU-3	LEBANESE REPUBLIC	F	02/11/2009	MERRILL LYNCH CAPITAL MARKETS		4,987,500	5,000,000	4,882,500	4,951,626		4,968		4,968		4,956,594		30,906	30,906	158,333	03/05/2010
R63339-FD-3	NORWEGIAN GOVERNMENT	D	07/29/2009	CITIBANK		10,845,052	9,564,347	10,791,453			(44,939)		(44,939)		10,746,514	61,038	37,499	98,538	137,033	05/15/2013
698299-AW-4	PANAMA (REPUBLIC OF)	F	09/02/2009	CITIBANK		2,461,260	2,413,000	2,494,439	2,492,610		(776)		(776)		2,491,834		(30,574)	(30,574)	180,533	01/26/2036
040114-GK-0	REPUBLIC OF ARGENTINA	F	05/05/2009	Various		1,957,500	10,000,000	1,693,313	1,750,000						1,750,000		207,500	207,500	22,917	12/31/2038
040114-GL-8	REPUBLIC OF ARGENTINA	F	05/31/2009	Various		2,328,816	6,188,212	2,080,098	1,938,454						2,068,997		259,819	259,819		12/31/2033
P8055K-TM-7	REPUBLIC OF ARGENTINA	D	05/31/2009	Various		1,167,507	3,236,569	856,740	1,016,049		2,752	264,146	(261,394)	45,250	861,704	(30,969)	336,772	305,803		12/31/2033
195325-BK-0	REPUBLIC OF COLOMBIA	F	09/11/2009	DEUTSCHE BANK A.G.		2,712,500	2,500,000	2,711,250	2,708,353		(1,769)		(1,769)		2,706,584		5,916	5,916	183,351	09/18/2037
P01012-AJ-5	REPUBLIC OF EL SALVADOR	F	12/14/2009	JEFFERIES & COMPANY, INC.		1,597,500	1,500,000	1,721,500	1,705,189		(9,075)		(9,075)		1,696,114		(98,614)	(98,614)	162,427	01/24/2023
P01012-AN-6	REPUBLIC OF EL SALVADOR	F	12/14/2009	JEFFERIES & COMPANY, INC.		3,960,000	4,000,000	4,540,000	4,526,602		(7,422)		(7,422)		4,519,181		(559,181)	(559,181)	307,700	06/15/2035
455780-AX-4	REPUBLIC OF INDONESIA	F	09/03/2009	CRT CAPITAL GROUP		6,475,000	7,000,000	6,520,800	6,527,933		3,715		3,715		6,531,648		(56,648)	(56,648)	492,090	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA	F	06/04/2009	LIBERTAS		2,917,500	3,000,000	2,865,000	2,865,594		523		523		2,866,118		51,383	51,383	207,958	01/17/2038
698299-AD-6	REPUBLIC OF PANAMA	F	05/19/2009	Various		2,249,000	2,000,000	2,303,750	2,289,172		(2,705)		(2,705)		2,286,467		(37,467)	(37,467)	91,215	09/30/2027
698299-AU-8	REPUBLIC OF PANAMA	F	05/19/2009	GREENWICH CAPITAL MARKETS, INC.		1,076,000	1,000,000	1,095,640	1,089,042		(4,773)		(4,773)		1,084,269		(8,269)	(8,269)	49,743	03/15/2015
715638-AS-1	REPUBLIC OF PERU	F	07/30/2009	TPCG CAPITAL		5,395,000	5,000,000	5,406,500	5,389,252		(7,934)		(7,934)		5,381,318		13,682	13,682	380,771	07/21/2025
715638-AU-6	REPUBLIC OF PERU	F	08/03/2009	BARCLAYS BANK		5,917,763	5,970,000	5,894,600	5,895,744		536		536		5,896,280		21,483	21,483	349,759	03/14/2037
718286-AY-3	REPUBLIC OF PHILIPPINES	F	05/19/2009	MORGAN STANLEY DEAN WITTER		2,480,000	2,000,000	2,592,500	2,575,432		(4,887)		(4,887)		2,570,545		(90,545)	(90,545)	153,056	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES	F	09/02/2009	JEFFERIES & COMPANY, INC.		3,270,000	3,000,000	3,405,000	3,395,798		(5,673)		(5,673)		3,390,125		(120,125)	(120,125)	267,375	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES	F	09/03/2009	MORGAN STANLEY DEAN WITTER		8,032,500	8,500,000	8,294,175	8,296,750		2,691		2,691		8,299,440		(266,940)	(266,940)	622,625	01/15/2032
Y6972F-AS-9	REPUBLIC OF PHILIPPINES	D	07/28/2009	NOMURA SECURITIES INTERNATIONAL, INC.		4,054,795	4,109,589	4,022,877	4,143,685		4,945		4,945	(110,347)	4,038,283	144,856	(128,343)	16,513	342,742	03/15/2016
X77765-AA-7	REPUBLIC OF SERBIA	F	09/10/2009	Various		13,220,000	14,000,000	13,238,650	13,596,845		241,088		241,088		13,837,933		(617,933)	(617,933)	455,000	11/01/2024

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
900123-AW-0	REPUBLIC OF TURKEY	F	05/19/2009	Various		7,990,000	8,000,000	8,342,200	8,331,360		(4,499)		(4,499)		8,326,861		(336,861)	(336,861)	470,361	02/05/2025
900123-AY-6	REPUBLIC OF TURKEY	F	07/23/2009	DEUTSCHE BANK A.G.		2,880,000	3,000,000	2,872,500	2,873,793		890		890		2,874,682		5,318	5,318	178,177	03/17/2036
900123-BB-5	REPUBLIC OF TURKEY	F	06/30/2009	BARCLAYS BANK		2,891,250	3,000,000	2,856,570	2,857,623		702		702		2,858,325		32,925	32,925	181,854	03/05/2038
900123-BD-1	REPUBLIC OF TURKEY	F	05/19/2009	BARCLAYS BANK		4,987,500	5,000,000	4,981,650	4,982,019		482		482		4,982,501		4,999	4,999	244,028	03/11/2019
760942-AS-1	REPUBLICA ORIENT URUGUAY	F	09/08/2009	CHASE SECURITIES		8,251,800	8,090,000	8,334,238	8,330,918		(2,096)		(2,096)		8,328,822		(77,022)	(77,022)	599,727	03/21/2036
X74344-DM-5	RUSSIA 5 03/31/30	F	12/16/2009	Various		6,396,363	6,028,000	6,711,701	6,180,559		(319,566)		(319,566)		6,358,931		37,432	37,432	480,938	03/31/2030
92670L-AD-1	SOCIALIST REP OF VIETNAM	F	05/20/2009	BARCLAYS BANK		5,910,000	6,000,000	6,127,500	6,110,761		(5,090)		(5,090)		6,105,672		(195,672)	(195,672)	356,354	01/15/2016
Y9374M-AD-5	SOCIALIST REP OF VIETNAM	F	05/20/2009	MERRILL LYNCH CAPITAL MARKETS		6,643,420	6,779,000	6,727,210	6,730,305		2,195		2,195		6,732,500		(89,080)	(89,080)	401,093	01/15/2016
74727P-AG-6	STATE OF QATAR	F	12/14/2009	BARCLAYS BANK		1,105,000	1,000,000	1,062,500			(1,631)		(1,631)		1,060,869		44,131	44,131	45,122	04/09/2019
74727P-AK-7	STATE OF QATAR	F	12/14/2009	BARCLAYS BANK		5,025,000	5,000,000	4,987,900			57		57		4,987,957		37,043	37,043	16,771	01/20/2020
W9478G-LF-8	SWEDISH GOVERNMENT	D	07/29/2009	CITIBANK		11,829,152	10,558,387	11,696,687			(49,362)		(49,362)		11,647,325	119,267	62,561	181,827	480,733	10/08/2012
903724-AA-0	UKRAINE GOVERNMENT	F	05/27/2009	Various		4,057,438	5,000,000	2,263,588	4,906,986		4,427	2,636,412	(2,631,986)		2,275,000		1,782,438	1,782,438		06/11/2013
X54003-AD-4	UKRAINE GOVERNMENT	F	06/01/2009	Various		8,082,431	12,000,000	5,480,429	11,580,191		9,363	6,091,071	(6,081,707)		5,498,484		2,583,947	2,583,947	36,007	11/21/2016
X9292Z-AS-3	UKRAINE GOVERNMENT	F	04/23/2009	Various		3,246,088	5,000,000	2,449,008	5,224,144		(11,052)	2,838,092	(2,849,144)		2,375,000		871,088	871,088	56,100	06/11/2013
X9292Z-BF-0	UKRAINE GOVERNMENT	D	05/27/2009	Various		6,177,145	9,650,231	3,783,535	9,335,298		15,500	5,275,961	(5,260,462)	(190,618)	3,884,218	50,261	2,242,666	2,292,927		10/13/2015
91086Q-AK-4	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		3,127,500	3,000,000	2,941,500	2,971,637		1,103		1,103		2,972,740		154,760	154,760	121,656	01/16/2013
91086Q-AQ-1	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		2,015,000	2,000,000	1,990,000	1,993,016		214		214		1,993,230		21,770	21,770	75,069	01/15/2014
91086Q-AS-7	UNITED MEXICAN STATES	F	01/05/2009	GOLDMAN, SACHS & CO.		2,650,000	2,500,000	2,706,250	2,702,272		(64)		(64)		2,702,208		(52,208)	(52,208)	47,344	09/27/2034
91086Q-AV-0	UNITED MEXICAN STATES	F	09/10/2009	CITIBANK		12,610,000	13,000,000	12,571,000	12,574,020		3,267		3,267		12,577,287		32,713	32,713	926,322	01/11/2040
1099999. Bonds - All Other Governments						248,329,583	269,094,330	240,325,088	217,667,413		(274,168)	17,105,683	(17,379,851)	(255,715)	240,308,223	451,095	7,570,264	8,021,359	11,571,824	XXX
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		06/01/2009	CALLED @ 100.00		2,000,000	2,000,000	2,064,800	2,037,236		(4,410)		(4,410)		2,032,826		(32,826)	(32,826)	38,264	06/01/2015
574369-AA-2	MARYSVILLE CA PUB FIN COP B ST 2006		09/09/2009	ALLSTATE LIFE REINSURANCE		1,027,710	1,000,000	1,000,000	1,000,000						1,000,000		27,710	27,710	53,517	10/01/2018
713580-AF-5	PERALTA CA CMNTY CLG DIST G O 05 B1		02/05/2009	STONE & YOUNGBERG		31,606,771	33,950,000	27,090,742	29,603,680		119,273		119,273		29,722,953		1,883,818	1,883,818		08/05/2015
83413Q-AL-3	SOLANO CNTY CA TXBL PENSION 2004 A CUR		09/09/2009	ALLSTATE LIFE REINSURANCE		4,396,166	4,365,000	4,365,000	4,365,000						4,365,000		31,166	31,166	291,146	01/15/2018
83740N-AH-3	SOUTH COAST CA AIR QUAL MGMT PENSION 04		09/09/2009	ALLSTATE LIFE REINSURANCE		3,063,000	3,000,000	3,000,000	3,000,000						3,000,000		63,000	63,000	186,728	08/01/2018
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2009	CALLED @ 100.00		60,000	60,000	60,000	60,000						60,000				2,958	06/01/2023
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		10/01/2009	SCHEDULED REDEMPTION		346,048	346,048	346,048	346,048						346,048				21,455	10/01/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2009	CALLED @ 100.00		65,000	65,000	65,000	65,000						65,000				2,444	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2009	CALLED @ 100.00		115,000	115,000	115,000	115,000						115,000				4,324	06/01/2028
649875-MG-3	NEW YORK ST JOB DEV GTD SPL PURP 04B		09/09/2009	ALLSTATE LIFE REINSURANCE		3,182,702	3,085,000	3,085,000	3,085,000						3,085,000		97,702	97,702	168,085	03/01/2017
232263-CT-8	CUYAHOGA CNTY OH ECON DEV BROWNFIELD 04C		06/01/2009	MATURED		805,000	805,000	802,279	804,765		235		235		805,000				14,088	06/01/2009
232263-CL-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 04A		06/01/2009	MATURED		1,570,000	1,570,000	1,564,693	1,569,542		458		458		1,570,000				27,475	06/01/2009
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		09/09/2009	ALLSTATE LIFE REINSURANCE		2,670,904	4,475,000	1,938,391	2,538,336		106,578		106,578		2,644,914		25,990	25,990		06/30/2018
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2009	CALLED @ 100.00		75,000	75,000	74,883	74,906		12		12		74,918		82	82	3,938	09/01/2017
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2009	CALLED @ 100.00		2,305,000	2,305,000	2,305,000	2,305,000						2,305,000				129,795	06/01/2023
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						53,288,301	57,216,048	47,876,837	50,969,513		222,146		222,146		51,191,659		2,096,642	2,096,642	944,215	XXX
313401-GW-5	FED HOME LOAN MTG CORP #160092		07/01/2009	SCHEDULED REDEMPTION		28	28	28	28						28				1	10/01/2009
313401-HA-2	FED HOME LOAN MTG CORP #160096		08/01/2009	SCHEDULED REDEMPTION		90	90	94	90						90				4	11/01/2009
313401-JP-7	FED HOME LOAN MTG CORP #170027		09/01/2009	SCHEDULED REDEMPTION		216	216	259	216						216				12	03/01/2010
313401-KD-2	FED HOME LOAN MTG CORP #170039		11/01/2009	SCHEDULED REDEMPTION		51	51	50	51						51				4	11/01/2010
313401-NB-3	FED HOME LOAN MTG CORP #170095		12/01/2009	SCHEDULED REDEMPTION		395	395	387	386		9		9		395				35	05/01/2014
31340R-AR-5	FED HOME LOAN MTG CORP #184516		06/01/2009	SCHEDULED REDEMPTION		838	838	827	835		3		3		838				34	12/01/2010
31340W-5G-4	FED HOME LOAN MTG CORP #189847		05/01/2009	SCHEDULED REDEMPTION		88	88	87	88						88				3	12/01/2009
31343A-6P-8	FED HOME LOAN MTG CORP #270878		12/01/2009	SCHEDULED REDEMPTION		2,835	2,835	2,813	2,835						2,835				192	06/01/2010
31344L-EK-5	FED HOME LOAN MTG CORP #281938		12/01/2009	SCHEDULED REDEMPTION		272	272	304	297		(26)		(26)		272				18	11/01/2016
313446-F2-7	FED HOME LOAN MTG CORP #296485		12/01/2009	SCHEDULED REDEMPTION		326	326	365	359		(33)		(33)		326				22	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2009	SCHEDULED REDEMPTION		157	157	155	149		8		8		157				11	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101		12/01/2009	SCHEDULED REDEMPTION		257	257	253	244		13		13		257				18	04/01/2020
31353G-PF-3	FED HOME LOAN MTG CORP #884022		12/01/2009	SCHEDULED REDEMPTION		32,618	32,618	34,979	34,407		(1,789)		(1,789)		32,618				2,562	06/01/2019
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		12/01/2009	SCHEDULED REDEMPTION		516,125	516,125	467,554	510,244		5,881		5,881		516,125				24,016	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		12/01/2009	SCHEDULED REDEMPTION		732,728	732,728	681,534	727,895		4,832		4,832		732,728				36,873	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		12/01/2009	SCHEDULED REDEMPTION		475,619	475,619	430,646	461,633		13,987		13,987		475,619				23,203	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
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		12/01/2009	SCHEDULED REDEMPTION		382,281	382,281	331,396	359,959		22,322		22,322		382,281				17,916	04/15/2024
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		12/01/2009	SCHEDULED REDEMPTION		1,091,531	1,091,531	855,802	1,031,064		60,467		60,467		1,091,531				51,079	05/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2009	SCHEDULED REDEMPTION		329	329	348	354		(25)		(25)		329				17	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2009	SCHEDULED REDEMPTION		1,328	1,328	1,404	1,433		(105)		(105)		1,328				66	04/01/2021
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		12/01/2009	SCHEDULED REDEMPTION		30,450	30,450	31,240	31,143		(693)		(693)		30,450				1,152	07/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		12/01/2009	SCHEDULED REDEMPTION		4,257	4,257	4,370	4,348		(91)		(91)		4,257				188	06/01/2033
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		12/01/2009	SCHEDULED REDEMPTION		3,247	3,247	3,334	3,312		(65)		(65)		3,247				186	10/01/2033
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		12/01/2009	SCHEDULED REDEMPTION		11,954	11,954	12,215	12,202		(247)		(247)		11,954				360	10/01/2033
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		12/01/2009	SCHEDULED REDEMPTION		206,049	206,049	210,548	207,979		(1,930)		(1,930)		206,049				8,872	10/01/2033
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		12/01/2009	SCHEDULED REDEMPTION		1,516,646	1,516,646	1,569,966	1,555,223		(38,576)		(38,576)		1,516,646				60,858	10/01/2033
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		12/01/2009	SCHEDULED REDEMPTION		342,422	342,422	346,489	345,657		(3,235)		(3,235)		342,422				12,697	12/01/2033
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		12/01/2009	SCHEDULED REDEMPTION		11,537	11,537	11,789	11,775		(238)		(238)		11,537				431	12/01/2033
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		12/01/2009	SCHEDULED REDEMPTION		167,004	167,004	170,403	170,067		(3,062)		(3,062)		167,004				5,698	02/01/2034
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		12/01/2009	SCHEDULED REDEMPTION		11,819	11,819	12,078	12,061		(241)		(241)		11,819				574	02/01/2034
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		12/01/2009	SCHEDULED REDEMPTION		3,242	3,242	3,313	3,307		(65)		(65)		3,242				114	05/01/2034
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2009	SCHEDULED REDEMPTION		27,878	27,878	27,002	27,085		793		793		27,878				810	06/01/2034
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		12/01/2009	SCHEDULED REDEMPTION		16,638	16,638	16,976	16,944		(306)		(306)		16,638				407	07/01/2034
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		12/01/2009	SCHEDULED REDEMPTION		48,341	48,341	49,420	49,315		(975)		(975)		48,341				2,101	07/01/2034
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		12/01/2009	SCHEDULED REDEMPTION		237,235	237,235	242,063	241,596		(4,361)		(4,361)		237,235				7,974	07/01/2034
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		12/01/2009	SCHEDULED REDEMPTION		10,992	10,992	11,232	11,207		(215)		(215)		10,992				389	08/01/2034
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		12/01/2009	SCHEDULED REDEMPTION		1,221	1,221	1,248	1,245		(24)		(24)		1,221				45	08/01/2034
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		12/01/2009	SCHEDULED REDEMPTION		47,109	47,109	48,138	48,021		(912)		(912)		47,109				2,754	09/01/2034
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		12/01/2009	SCHEDULED REDEMPTION		47,198	47,198	48,229	48,103		(904)		(904)		47,198				1,378	10/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2009	SCHEDULED REDEMPTION		42,185	42,185	41,773	41,843		342		342		42,185				1,391	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2009	SCHEDULED REDEMPTION		58,721	58,721	56,877	57,125		1,595		1,595		58,721				1,688	03/01/2035
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		12/01/2009	SCHEDULED REDEMPTION		29,987	29,987	30,642	30,519		(532)		(532)		29,987				1,391	05/01/2035
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		12/01/2009	SCHEDULED REDEMPTION		57,528	57,528	58,198	58,151		(623)		(623)		57,528				1,863	08/01/2035
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		12/01/2009	SCHEDULED REDEMPTION		14,220	14,220	14,531	14,490		(270)		(270)		14,220				488	01/01/2035
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		12/01/2009	SCHEDULED REDEMPTION		73,997	73,997	74,962	74,893		(896)		(896)		73,997				2,270	06/01/2035
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		12/01/2009	SCHEDULED REDEMPTION		143,836	143,836	146,026	145,871		(2,035)		(2,035)		143,836				3,820	08/01/2035
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		12/01/2009	SCHEDULED REDEMPTION		59,407	59,407	60,196	60,140		(733)		(733)		59,407				2,017	08/01/2035
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		12/01/2009	SCHEDULED REDEMPTION		9,742	9,742	9,852	9,844		(102)		(102)		9,742				365	05/01/2035
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		12/01/2009	SCHEDULED REDEMPTION		8,283	8,283	8,376	8,370		(87)		(87)		8,283				275	12/01/2035
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		12/01/2009	SCHEDULED REDEMPTION		9,436	9,436	9,542	9,535		(99)		(99)		9,436				279	01/01/2036
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		12/01/2009	SCHEDULED REDEMPTION		48,330	48,330	48,943	48,900		(570)		(570)		48,330				1,556	01/01/2036
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		12/01/2009	SCHEDULED REDEMPTION		12,794	12,794	12,988	12,975		(181)		(181)		12,794				362	01/01/2036
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		12/01/2009	SCHEDULED REDEMPTION		42,682	42,682	43,332	43,287		(605)		(605)		42,682				1,111	01/01/2036
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		12/01/2009	SCHEDULED REDEMPTION		34,960	34,960	35,414	35,382		(422)		(422)		34,960				1,298	01/01/2036
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		12/01/2009	SCHEDULED REDEMPTION		28,109	28,109	28,517	28,489		(380)		(380)		28,109				950	01/01/2036
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		12/01/2009	SCHEDULED REDEMPTION		8,188	8,188	8,312	8,304		(116)		(116)		8,188				261	01/01/2036
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		12/01/2009	SCHEDULED REDEMPTION		12,638	12,638	12,830	12,817		(179)		(179)		12,638				427	01/01/2036
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/01/2009	SCHEDULED REDEMPTION		11,831	11,831	12,012	11,999		(168)		(168)		11,831				399	01/01/2036
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		12/01/2009	SCHEDULED REDEMPTION		24,988	24,988	25,271	25,251		(263)		(263)		24,988				621	01/01/2036
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		12/01/2009	SCHEDULED REDEMPTION		5,017	5,017	5,074	5,070		(53)		(53)		5,017				184	01/01/2036
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		12/01/2009	SCHEDULED REDEMPTION		22,784	22,784	23,130	23,106		(322)		(322)		22,784				729	01/01/2036
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		12/01/2009	SCHEDULED REDEMPTION		16,981	16,981	17,239	17,221		(241)		(241)		16,981				507	01/01/2036
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		12/01/2009	SCHEDULED REDEMPTION		4,699	4,699	4,752	4,749		(50)		(50)		4,699				115	02/01/2036
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		12/01/2009	SCHEDULED REDEMPTION		1,758	1,758	1,785	1,783		(25)		(25)		1,758				60	01/01/2036
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		12/01/2009	SCHEDULED REDEMPTION		4,482	4,482	4,533	4,529		(47)		(47)		4,482				125	01/01/2036
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		12/01/2009	SCHEDULED REDEMPTION		34,162	34,162	34,549	34,523		(360)		(360)		34,162				992	02/01/2036
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		12/01/2009	SCHEDULED REDEMPTION		153,403	153,403	155,337	155,203		(1,801)		(1,801)		153,403				4,223	02/01/2036
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		12/01/2009	SCHEDULED REDEMPTION		9,492	9,492	9,636	9,626		(135)		(135)		9,492				368	02/01/2036
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		12/01/2009	SCHEDULED REDEMPTION		18,921	18,921	19,209	19,189		(268)		(268)		18,921				580	02/01/2036
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		12/01/2009	SCHEDULED REDEMPTION		5,071	5,071	5,148	5,142		(72)		(72)		5,071				181	01/01/2036
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		12/01/2009	SCHEDULED REDEMPTION		220,562	220,562	214,015	214,765		5,798		5,798		220,562				8,042	03/01/2036
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		12/01/2009	SCHEDULED REDEMPTION		155,792	155,792	159,194	158,525		(2,733)		(2,733)		155,792				5,665	06/01/2035
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		12/01/2009	SCHEDULED REDEMPTION		23,400	23,400	23,757	23,731		(331)		(331)		23,400				999	07/01/2035
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		12/01/2009	SCHEDULED REDEMPTION		13,131	13,131	13,280	13,270		(138)		(138)		13,131				368	08/01/2035
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		12/01/2009	SCHEDULED REDEMPTION		3,969	3,969	4,014	4,011		(42)		(42)		3,969				162	08/01/2035

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
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		12/01/2009	SCHEDULED REDEMPTION		12,885	12,885	13,081	13,067		(183)		(183)		12,885				507	01/01/2036
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		12/01/2009	SCHEDULED REDEMPTION		33,427	33,427	33,805	33,779		(352)		(352)		33,427				1,089	01/01/2036
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		12/01/2009	SCHEDULED REDEMPTION		12,539	12,539	12,725	12,699		(160)		(160)		12,539				307	01/01/2036
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		12/01/2009	SCHEDULED REDEMPTION		16,675	16,675	17,153			(479)		(479)		16,675				286	01/01/2019
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2009	SCHEDULED REDEMPTION		1,571	1,571	1,515	1,532		39		39		1,571				39	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2009	SCHEDULED REDEMPTION		61,376	61,376	59,196	59,839		1,537		1,537		61,376				1,586	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2009	SCHEDULED REDEMPTION		2,920	2,920	2,819	2,848		73		73		2,920				72	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2009	SCHEDULED REDEMPTION		24,934	24,934	24,097	24,332		603		603		24,934				706	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2009	SCHEDULED REDEMPTION		40,137	40,137	38,736	39,129		1,008		1,008		40,137				970	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2009	SCHEDULED REDEMPTION		66,092	66,092	63,781	64,425		1,668		1,668		66,092				1,841	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		12/01/2009	SCHEDULED REDEMPTION		318	318	358	354		(36)		(36)		318				19	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2009	SCHEDULED REDEMPTION		2,153	2,153	2,599	2,555		(402)		(402)		2,153				115	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2009	SCHEDULED REDEMPTION		1,949	1,949	2,061	2,069		(120)		(120)		1,949				139	12/01/2021
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		12/01/2009	SCHEDULED REDEMPTION		14,050	14,050	13,853	13,862		189		189		14,050				552	07/01/2029
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		12/01/2009	SCHEDULED REDEMPTION		18,113	18,113	18,305	18,292		(179)		(179)		18,113				765	07/01/2029
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		12/01/2009	SCHEDULED REDEMPTION		6,903	6,903	7,024	7,015		(111)		(111)		6,903				312	09/01/2029
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		12/01/2009	SCHEDULED REDEMPTION		145	145	147	146		(1)		(1)		145				6	10/01/2029
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		12/01/2009	SCHEDULED REDEMPTION		343	343	346	346		(3)		(3)		343				14	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2009	SCHEDULED REDEMPTION		2,404	2,404	2,496	2,484		(80)		(80)		2,404				116	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2009	SCHEDULED REDEMPTION		816	816	840	841		(25)		(25)		816				33	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2009	SCHEDULED REDEMPTION		192	192	200	202		(11)		(11)		192				10	12/01/2030
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		12/01/2009	SCHEDULED REDEMPTION		198	198	195	195		3		3		198				8	11/01/2030
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		12/01/2009	SCHEDULED REDEMPTION		1,762	1,762	1,779	1,777		(15)		(15)		1,762				77	09/01/2031
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		12/01/2009	SCHEDULED REDEMPTION		84,547	84,547	85,728	85,554		(1,007)		(1,007)		84,547				3,836	10/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2009	SCHEDULED REDEMPTION		1,030	1,030	1,062	1,054		(24)		(24)		1,030				49	10/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2009	SCHEDULED REDEMPTION		20,047	20,047	20,295	20,247		(200)		(200)		20,047				912	02/01/2032
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2009	SCHEDULED REDEMPTION		1,015	1,015	1,046	1,039		(23)		(23)		1,015				50	02/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2009	SCHEDULED REDEMPTION		17,297	17,297	17,055	17,106		191		191		17,297				664	05/01/2032
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		12/01/2009	SCHEDULED REDEMPTION		5,744	5,744	5,664	5,686		58		58		5,744				230	09/01/2032
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		12/01/2009	SCHEDULED REDEMPTION		6,393	6,393	6,461	6,443		(50)		(50)		6,393				217	09/01/2032
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		12/01/2009	SCHEDULED REDEMPTION		3,830	3,830	3,932	3,915		(85)		(85)		3,830				137	02/01/2033
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		12/01/2009	SCHEDULED REDEMPTION		123,061	123,061	124,468	124,345		(1,284)		(1,284)		123,061				3,950	09/01/2033
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		12/01/2009	SCHEDULED REDEMPTION		73,848	73,848	74,909	71,364		2,484		2,484		73,848				2,011	05/01/2028
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		12/01/2009	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				2	11/01/2028
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		12/01/2009	SCHEDULED REDEMPTION		4,026	4,026	3,883	3,902		125		125		4,026				138	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/01/2009	SCHEDULED REDEMPTION		622	622	600	604		18		18		622				22	11/01/2028
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		12/01/2009	SCHEDULED REDEMPTION		5,159	5,159	4,975	5,018		141		141		5,159				177	11/01/2028
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		08/01/2009	SCHEDULED REDEMPTION		4,849	4,849	4,974	4,967		(118)		(118)		4,849				193	02/01/2029
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		12/01/2009	SCHEDULED REDEMPTION		2,139	2,139	2,109	2,109		30		30		2,139				99	04/01/2029
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		12/01/2009	SCHEDULED REDEMPTION		1,522	1,522	1,415	1,419		103		103		1,522				63	05/01/2029
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		12/01/2009	SCHEDULED REDEMPTION		4,820	4,820	4,512	4,526		294		294		4,820				191	05/01/2029
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		12/01/2009	SCHEDULED REDEMPTION		1,389	1,389	1,307	1,312		76		76		1,389				56	05/01/2029
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		12/01/2009	SCHEDULED REDEMPTION		678	678	668	669		9		9		678				31	06/01/2029
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		12/01/2009	SCHEDULED REDEMPTION		10,531	10,531	9,832	9,864		667		667		10,531				352	06/01/2029
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		12/01/2009	SCHEDULED REDEMPTION		9,245	9,245	8,644	8,686		559		559		9,245				221	06/01/2029
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		12/01/2009	SCHEDULED REDEMPTION		2,414	2,414	2,251	2,261		152		152		2,414				127	06/01/2029
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		12/01/2009	SCHEDULED REDEMPTION		37,566	37,566	35,182	35,306		2,259		2,259		37,566				1,803	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2009	SCHEDULED REDEMPTION		480	480	473	473		7		7		480				17	06/01/2029
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		12/01/2009	SCHEDULED REDEMPTION		11,344	11,344	11,185	11,193		151		151		11,344				333	06/01/2029
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		12/01/2009	SCHEDULED REDEMPTION		19,479	19,479	18,153	18,214		1,264		1,264		19,479				582	06/01/2029
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		12/01/2009	SCHEDULED REDEMPTION		252	252	254	254		(2)		(2)		252				11	07/01/2029
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		12/01/2009	SCHEDULED REDEMPTION		50	50	51	50						50				2	07/01/2029
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		12/01/2009	SCHEDULED REDEMPTION		1,608	1,608	1,586	1,587		21		21		1,608				69	07/01/2029
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		12/01/2009	SCHEDULED REDEMPTION		854	854	862	862		(8)		(8)		854				35	08/01/2029
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		07/01/2009	SCHEDULED REDEMPTION		6,339	6,339	6,450	6,433		(94)		(94)		6,339				257	09/01/2029
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		12/01/2009	SCHEDULED REDEMPTION		801	801	809	809		(7)		(7)		801				40	09/01/2029
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		12/01/2009	SCHEDULED REDEMPTION		25,432	25,432	26,052	26,054		(622)		(622)		25,432				1,604	10/01/2029
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		12/01/2009	SCHEDULED REDEMPTION		337	337	340	340		(3)		(3)		337				15	10/01/2029
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2009	SCHEDULED REDEMPTION		44	44	45	44		(1)		(1)		44				2	10/01/2029

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
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		12/01/2009	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				4	11/01/2029
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		12/01/2009	SCHEDULED REDEMPTION		476	476	480	480		(4)		(4)		476				21	01/01/2030
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		12/01/2009	SCHEDULED REDEMPTION		169	169	162	162		7		7		169				7	01/01/2030
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		12/01/2009	SCHEDULED REDEMPTION		287	287	289	289		(3)		(3)		287				6	01/01/2030
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		12/01/2009	SCHEDULED REDEMPTION		970	970	936	937		33		33		970				47	01/01/2030
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		12/01/2009	SCHEDULED REDEMPTION		27	27	27	27						27				1	02/01/2030
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		12/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/01/2030
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		12/01/2009	SCHEDULED REDEMPTION		5,270	5,270	5,029	5,062		208		208		5,270				210	03/01/2030
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		12/01/2009	SCHEDULED REDEMPTION		144	144	145	145		(1)		(1)		144				4	04/01/2030
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2009	SCHEDULED REDEMPTION		186	186	193	196		(10)		(10)		186				10	04/01/2030
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		12/01/2009	SCHEDULED REDEMPTION		29	29	30	30						29				2	04/01/2030
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		12/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030
31294E-WJ-6	FED HOME LOAN MTG CORP GOLD #C37872		12/01/2009	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84				2	04/01/2030
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		09/01/2009	SCHEDULED REDEMPTION		16,484	16,484	16,773	16,760		(276)		(276)		16,484				859	02/01/2030
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		12/01/2009	SCHEDULED REDEMPTION		20	20	20	20		1		1		20				1	06/01/2030
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		12/01/2009	SCHEDULED REDEMPTION		61,126	61,126	60,270	60,297		830		830		61,126				2,420	05/01/2029
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2009	SCHEDULED REDEMPTION		2,121	2,121	2,212	2,240		(119)		(119)		2,121				139	07/01/2030
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		02/01/2009	SCHEDULED REDEMPTION		18,116	18,116	18,886	19,278		(1,162)		(1,162)		18,116				272	07/01/2030
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		12/01/2009	SCHEDULED REDEMPTION		1,502	1,502	1,453	1,458		44		44		1,502				70	07/01/2030
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		12/01/2009	SCHEDULED REDEMPTION		5,954	5,954	6,011	6,008		(54)		(54)		5,954				269	05/01/2030
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		12/01/2009	SCHEDULED REDEMPTION		11,272	11,272	11,888	11,865		(593)		(593)		11,272				296	11/01/2030
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		12/01/2009	SCHEDULED REDEMPTION		13	13	12	12						13				1	12/01/2030
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		12/01/2009	SCHEDULED REDEMPTION		128	128	135	135		(7)		(7)		128				6	12/01/2030
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		12/01/2009	SCHEDULED REDEMPTION		820	820	834	834		(14)		(14)		820				36	02/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		12/01/2009	SCHEDULED REDEMPTION		133	133	138	143		(11)		(11)		133				8	01/01/2031
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		08/01/2009	SCHEDULED REDEMPTION		15,383	15,383	15,006	15,053		330		330		15,383				594	03/01/2031
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		09/01/2009	SCHEDULED REDEMPTION		187,952	187,952	183,253	183,919		4,033		4,033		187,952				4,079	04/01/2031
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		12/01/2009	SCHEDULED REDEMPTION		77	77	78	78		(1)		(1)		77				4	04/01/2031
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		12/01/2009	SCHEDULED REDEMPTION		437	437	431	431		6		6		437				21	05/01/2031
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		12/01/2009	SCHEDULED REDEMPTION		997	997	983	984		13		13		997				54	05/01/2031
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		12/01/2009	SCHEDULED REDEMPTION		3,108	3,108	3,163	3,157		(49)		(49)		3,108				126	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2009	SCHEDULED REDEMPTION		2,616	2,616	2,579	2,582		34		34		2,616				67	06/01/2031
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		12/01/2009	SCHEDULED REDEMPTION		7,515	7,515	7,409	7,422		93		93		7,515				345	07/01/2031
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		12/01/2009	SCHEDULED REDEMPTION		10,643	10,643	11,167	11,145		(502)		(502)		10,643				417	07/01/2031
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		12/01/2009	SCHEDULED REDEMPTION		657	657	648	649		9		9		657				27	07/01/2031
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		12/01/2009	SCHEDULED REDEMPTION		951	951	938	939		12		12		951				46	07/01/2031
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		12/01/2009	SCHEDULED REDEMPTION		8,612	8,612	9,083	9,064		(452)		(452)		8,612				582	08/01/2031
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		12/01/2009	SCHEDULED REDEMPTION		6,615	6,615	6,731	6,726		(111)		(111)		6,615				298	01/01/2030
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2009	SCHEDULED REDEMPTION		12,822	12,822	12,642	12,648		173		173		12,822				524	03/01/2031
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		12/01/2009	SCHEDULED REDEMPTION		2,693	2,693	2,655	2,660		33		33		2,693				121	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2009	SCHEDULED REDEMPTION		17,832	17,832	17,582	17,598		234		234		17,832				747	10/01/2031
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		12/01/2009	SCHEDULED REDEMPTION		1,181	1,181	1,164	1,166		15		15		1,181				45	09/01/2031
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		05/01/2009	SCHEDULED REDEMPTION		5,409	5,409	5,334	5,342		67		67		5,409				146	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		12/01/2009	SCHEDULED REDEMPTION		23	23	23	23						23				1	10/01/2031
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		12/01/2009	SCHEDULED REDEMPTION		424	424	447	446		(22)		(22)		424				18	10/01/2031
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		12/01/2009	SCHEDULED REDEMPTION		868	868	856	858		10		10		868				32	11/01/2031
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		12/01/2009	SCHEDULED REDEMPTION		455	455	448	449		6		6		455				13	11/01/2031
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		12/01/2009	SCHEDULED REDEMPTION		248	248	244	245		3		3		248				10	10/01/2031
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		12/01/2009	SCHEDULED REDEMPTION		10,420	10,420	10,274	10,290		130		130		10,420				448	11/01/2031
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		12/01/2009	SCHEDULED REDEMPTION		1,189	1,189	1,172	1,174		15		15		1,189				70	12/01/2031
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		12/01/2009	SCHEDULED REDEMPTION		615	615	606	607		8		8		615				30	01/01/2032
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		12/01/2009	SCHEDULED REDEMPTION		94,618	94,618	99,793	99,321		(4,703)		(4,703)		94,618				4,782	02/01/2032
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		12/01/2009	SCHEDULED REDEMPTION		5,174	5,174	5,101	5,117		57		57		5,174				221	03/01/2032
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		12/01/2009	SCHEDULED REDEMPTION		33,558	33,558	33,087	33,164		393		393		33,558				1,816	03/01/2032
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		12/01/2009	SCHEDULED REDEMPTION		2,932	2,932	2,891	2,900		32		32		2,932				121	04/01/2032
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		12/01/2009	SCHEDULED REDEMPTION		16,834	16,834	16,994	16,958		(125)		(125)		16,834				633	05/01/2032
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		12/01/2009	SCHEDULED REDEMPTION		17,073	17,073	17,236	17,199		(127)		(127)		17,073				220	06/01/2032
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		12/01/2009	SCHEDULED REDEMPTION		1,176	1,176	1,187	1,184		(9)		(9)		1,176				51	06/01/2032
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		12/01/2009	SCHEDULED REDEMPTION		830	830	818	821		9		9		830				27	06/01/2032

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
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		12/01/2009	SCHEDULED REDEMPTION		38	38	38	38						38				2	06/01/2032
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		12/01/2009	SCHEDULED REDEMPTION		1,123	1,123	1,134	1,131		(8)		(8)		1,123				49	07/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		12/01/2009	SCHEDULED REDEMPTION		85,262	85,262	88,180	87,312		(2,050)		(2,050)		85,262				3,129	06/01/2032
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		12/01/2009	SCHEDULED REDEMPTION		69,758	69,758	70,425	70,289		(531)		(531)		69,758				2,429	07/01/2032
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		12/01/2009	SCHEDULED REDEMPTION		895	895	883	886		9		9		895				30	07/01/2032
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		12/01/2009	SCHEDULED REDEMPTION		23,282	23,282	22,956	22,951		331		331		23,282				332	05/01/2032
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		12/01/2009	SCHEDULED REDEMPTION		14,243	14,243	14,043	14,083		159		159		14,243				688	07/01/2032
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		12/01/2009	SCHEDULED REDEMPTION		53	53	53	53		1		1		53				2	08/01/2032
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		12/01/2009	SCHEDULED REDEMPTION		115	115	113	113		1		1		115				4	08/01/2032
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		12/01/2009	SCHEDULED REDEMPTION		1,759	1,759	1,734	1,741		18		18		1,759				71	08/01/2032
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		12/01/2009	SCHEDULED REDEMPTION		103	103	102	102		1		1		103				4	08/01/2032
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		12/01/2009	SCHEDULED REDEMPTION		7,340	7,340	7,238	7,239		102		102		7,340				353	03/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		12/01/2009	SCHEDULED REDEMPTION		35,808	35,808	36,759	36,633		(825)		(825)		35,808				1,314	11/01/2032
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		12/01/2009	SCHEDULED REDEMPTION		4,270	4,270	4,317	4,315		(45)		(45)		4,270				144	01/01/2033
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		12/01/2009	SCHEDULED REDEMPTION		9,302	9,302	9,549	9,507		(205)		(205)		9,302				511	05/01/2033
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		12/01/2009	SCHEDULED REDEMPTION		34,850	34,850	33,174	32,773		2,077		2,077		34,850				1,531	04/01/2024
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2009	SCHEDULED REDEMPTION		180	180	187	186		(6)		(6)		180				10	03/01/2025
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		12/01/2009	SCHEDULED REDEMPTION		18,935	18,935	19,476	19,615		(680)		(680)		18,935				1,277	09/01/2026
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		12/01/2009	SCHEDULED REDEMPTION		145,182	145,182	138,661	139,022		6,160		6,160		145,182				2,813	04/01/2026
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		12/01/2009	SCHEDULED REDEMPTION		8,475	8,475	7,846	7,700		774		774		8,475				312	04/01/2026
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		12/01/2009	SCHEDULED REDEMPTION		138,750	138,750	128,834	126,957		11,793		11,793		138,750				8,385	04/01/2026
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		12/01/2009	SCHEDULED REDEMPTION		2,458	2,458	2,282	2,255		202		202		2,458				100	05/01/2026
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		12/01/2009	SCHEDULED REDEMPTION		11,256	11,256	11,588	11,578		(322)		(322)		11,256				600	08/01/2026
3129AJ-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2009	Various		2,843	2,843	2,805	2,841		2		2		2,843				28	03/01/2009
3129AJ-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		12/01/2009	SCHEDULED REDEMPTION		20,870	20,870	20,592	20,846		24		24		20,870				789	07/01/2010
3129AJ-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		12/01/2009	SCHEDULED REDEMPTION		91,320	91,320	86,395	89,709		1,610		1,610		91,320				3,165	03/01/2011
3129AJ-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		12/01/2009	SCHEDULED REDEMPTION		31,324	31,324	31,031	31,232		92		92		31,324				1,308	04/01/2011
3129AJ-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		12/01/2009	SCHEDULED REDEMPTION		20,461	20,461	19,969	20,320		141		141		20,461				839	12/01/2011
3129AJ-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		12/01/2009	SCHEDULED REDEMPTION		87,609	87,609	85,221	86,470		1,140		1,140		87,609				3,288	11/01/2013
3129AJ-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		12/01/2009	SCHEDULED REDEMPTION		763	763	790	787		(23)		(23)		763				39	09/01/2015
3129AK-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		12/01/2009	SCHEDULED REDEMPTION		6,915	6,915	7,158	7,104		(189)		(189)		6,915				356	11/01/2015
3129AK-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2009	SCHEDULED REDEMPTION		6,259	6,259	6,479	6,428		(169)		(169)		6,259				299	01/01/2016
3129AK-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		12/01/2009	SCHEDULED REDEMPTION		102	102	106	106		(3)		(3)		102				5	02/01/2016
3129AK-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2009	SCHEDULED REDEMPTION		27,250	27,250	26,283	26,588		662		662		27,250				653	04/01/2018
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		12/01/2009	SCHEDULED REDEMPTION		32,945	32,945	32,142	32,713		232		232		32,945				1,172	01/01/2011
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		12/01/2009	SCHEDULED REDEMPTION		55,721	55,721	54,363	55,404		317		317		55,721				2,259	02/01/2011
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		12/01/2009	SCHEDULED REDEMPTION		11,740	11,740	11,217	11,610		130		130		11,740				420	03/01/2011
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		12/01/2009	SCHEDULED REDEMPTION		6,830	6,830	6,526	6,714		116		116		6,830				248	02/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		12/01/2009	SCHEDULED REDEMPTION		41,711	41,711	40,287	41,147		564		564		41,711				1,508	11/01/2013
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		12/01/2009	SCHEDULED REDEMPTION		19,828	19,828	19,289	19,546		282		282		19,828				804	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		12/01/2009	SCHEDULED REDEMPTION		4,133	4,133	4,021	4,075		58		58		4,133				167	06/01/2014
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		12/01/2009	SCHEDULED REDEMPTION		49,009	49,009	48,619	48,823		186		186		49,009				2,101	08/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2009	SCHEDULED REDEMPTION		21,456	21,456	22,210	21,901		(445)		(445)		21,456				1,369	02/01/2016
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		12/01/2009	SCHEDULED REDEMPTION		21,313	21,313	22,075			(762)		(762)		21,313				369	06/01/2018
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		12/01/2009	SCHEDULED REDEMPTION		2,271	2,271	2,353			(81)		(81)		2,271				40	07/01/2018
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		12/01/2009	SCHEDULED REDEMPTION		583	583	607	609		(26)		(26)		583				33	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		12/01/2009	SCHEDULED REDEMPTION		30,309	30,309	32,937	32,367		(2,058)		(2,058)		30,309				1,857	12/01/2022
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		12/01/2009	SCHEDULED REDEMPTION		14,952	14,952	15,123	15,115		(162)		(162)		14,952				868	03/01/2027
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		12/01/2009	SCHEDULED REDEMPTION		348	348	335			13		13		348				2	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2009	SCHEDULED REDEMPTION		38,576	38,576	39,734	39,769		(1,193)		(1,193)		38,576				1,889	12/01/2029
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		12/01/2009	SCHEDULED REDEMPTION		1,402	1,402	1,383	1,383		19		19		1,402				55	11/01/2030
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2009	SCHEDULED REDEMPTION		188	188	192	193		(5)		(5)		188				9	11/01/2030
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		12/01/2009	SCHEDULED REDEMPTION		101,436	101,436	100,015	100,049		1,387		1,387		101,436				4,123	08/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2009	SCHEDULED REDEMPTION		7,284	7,284	7,465	7,465		(181)		(181)		7,284				370	01/01/2031
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		12/01/2009	SCHEDULED REDEMPTION		12,752	12,752	13,450	13,421		(668)		(668)		12,752				771	10/01/2029
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		12/01/2009	SCHEDULED REDEMPTION		15,308	15,308	15,189	15,196		112		112		15,308				586	06/01/2031
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		12/01/2009	SCHEDULED REDEMPTION		975	975	984	983		(8)		(8)		975				42	08/01/2031
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		12/01/2009	SCHEDULED REDEMPTION		12,173	12,173	12,290	12,280		(106)		(106)		12,173				520	09/01/2031
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2009	SCHEDULED REDEMPTION		22,644	22,644	22,910	22,886		(242)		(242)		22,644				968	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
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2009	SCHEDULED REDEMPTION		538,586	538,586	545,575	544,948		(6,362)		(6,362)		538,586				23,102	04/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		12/01/2009	SCHEDULED REDEMPTION		52,093	52,093	54,942	54,844		(2,751)		(2,751)		52,093				2,254	07/01/2032
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		12/01/2009	SCHEDULED REDEMPTION		159,687	159,687	161,495	161,364		(1,678)		(1,678)		159,687				5,181	02/01/2035
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		12/01/2009	SCHEDULED REDEMPTION		508,001	508,001	522,586			(14,585)		(14,585)		508,001				9,494	10/01/2038
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		12/01/2009	SCHEDULED REDEMPTION		6,276,101	6,276,101	6,394,268			(118,167)		(118,167)		6,276,101				121,439	03/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2009	SCHEDULED REDEMPTION		1,078,865	1,078,865	1,109,840			(30,975)		(30,975)		1,078,865				20,711	08/01/2038
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		12/01/2009	SCHEDULED REDEMPTION		55,302	55,302	56,144	56,083		(782)		(782)		55,302				1,724	05/01/2035
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		12/01/2009	SCHEDULED REDEMPTION		46,926	46,926	47,637	47,586		(661)		(661)		46,926				1,506	07/01/2035
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2009	SCHEDULED REDEMPTION		154,615	154,615	153,198	153,314		1,301		1,301		154,615				4,787	08/01/2035
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		12/01/2009	SCHEDULED REDEMPTION		9,303	9,303	9,408	9,401		(98)		(98)		9,303				293	01/01/2036
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		12/01/2009	SCHEDULED REDEMPTION		7,019	7,019	7,098	7,093		(74)		(74)		7,019				210	02/01/2036
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2009	SCHEDULED REDEMPTION		350,552	350,552	360,617			(10,065)		(10,065)		350,552				6,595	03/01/2038
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		12/01/2009	SCHEDULED REDEMPTION		252,105	252,105	226,462	239,904		12,202		12,202		252,105				7,652	06/01/2014
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		12/01/2009	SCHEDULED REDEMPTION		10,298	10,298	10,666			(368)		(368)		10,298				182	11/01/2019
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		12/01/2009	SCHEDULED REDEMPTION		8,042	8,042	8,273			(231)		(231)		8,042				160	06/01/2021
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		12/01/2009	SCHEDULED REDEMPTION		291,450	291,450	301,867			(10,417)		(10,417)		291,450				5,034	07/01/2022
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		12/01/2009	SCHEDULED REDEMPTION		54,992	54,992	56,958			(1,966)		(1,966)		54,992				910	08/01/2022
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2009	SCHEDULED REDEMPTION		1,094,128	1,094,128	1,133,234			(39,107)		(39,107)		1,094,128				18,760	09/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		12/01/2009	SCHEDULED REDEMPTION		177,507	177,507	182,604			(5,096)		(5,096)		177,507				3,438	11/01/2022
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		12/01/2009	SCHEDULED REDEMPTION		15,119	15,119	15,659			(540)		(540)		15,119				254	12/01/2022
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		12/01/2009	SCHEDULED REDEMPTION		5,042	5,042	5,222			(180)		(180)		5,042				86	01/01/2023
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		12/01/2009	SCHEDULED REDEMPTION		70,824	70,824	73,355			(2,531)		(2,531)		70,824				1,196	02/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2009	SCHEDULED REDEMPTION		418,033	418,033	432,974			(14,941)		(14,941)		418,033				7,226	04/01/2023
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		12/01/2009	SCHEDULED REDEMPTION		1,656,441	1,656,441	1,701,605			(45,164)		(45,164)		1,656,441				27,378	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/01/2009	SCHEDULED REDEMPTION		1,059,524	1,059,524	1,089,968			(30,444)		(30,444)		1,059,524				20,627	05/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		12/01/2009	SCHEDULED REDEMPTION		16,364	16,364	16,949			(585)		(585)		16,364				282	08/01/2023
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		12/01/2009	SCHEDULED REDEMPTION		22,569	22,569	23,376			(807)		(807)		22,569				383	07/01/2023
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		12/01/2009	SCHEDULED REDEMPTION		31,362	31,362	32,483			(1,121)		(1,121)		31,362				539	10/01/2023
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		12/01/2009	SCHEDULED REDEMPTION		339,034	339,034	351,151			(12,118)		(12,118)		339,034				5,944	11/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2009	SCHEDULED REDEMPTION		2,334,662	2,334,662	2,418,107			(83,446)		(83,446)		2,334,662				40,817	12/01/2023
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		12/01/2009	SCHEDULED REDEMPTION		4,474	4,474	4,633			(160)		(160)		4,474				77	01/01/2024
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		12/01/2009	SCHEDULED REDEMPTION		6,245	6,245	6,468			(223)		(223)		6,245				113	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2009	SCHEDULED REDEMPTION		4,092,975	4,092,975	4,239,267			(146,292)		(146,292)		4,092,975				70,733	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2009	SCHEDULED REDEMPTION		2,108,372	2,108,372	2,183,730			(75,358)		(75,358)		2,108,372				36,669	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2009	SCHEDULED REDEMPTION		2,055,670	2,055,670	2,129,144			(73,474)		(73,474)		2,055,670				34,530	04/01/2024
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		12/01/2009	SCHEDULED REDEMPTION		297,618	297,618	305,732			(8,115)		(8,115)		297,618				5,430	05/01/2024
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		12/01/2009	SCHEDULED REDEMPTION		139,465	139,465	144,493			(5,028)		(5,028)		139,465				523	10/01/2024
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		12/01/2009	SCHEDULED REDEMPTION		14,626	14,626	15,144			(518)		(518)		14,626				55	11/01/2024
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		12/01/2009	SCHEDULED REDEMPTION		86,529	86,529	89,622			(3,093)		(3,093)		86,529				1,435	08/01/2019
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		12/01/2009	SCHEDULED REDEMPTION		22,176	22,176	22,968			(793)		(793)		22,176				374	10/01/2019
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		12/01/2009	SCHEDULED REDEMPTION		5,970	5,970	6,183			(213)		(213)		5,970				101	12/01/2020
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		12/01/2009	SCHEDULED REDEMPTION		151,939	151,939	157,369			(5,431)		(5,431)		151,939				2,602	02/01/2022
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		12/01/2009	SCHEDULED REDEMPTION		75,103	75,103	77,787			(2,684)		(2,684)		75,103				1,260	05/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		12/01/2009	SCHEDULED REDEMPTION		12,053	12,053	12,484			(431)		(431)		12,053				199	06/01/2022
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		12/01/2009	SCHEDULED REDEMPTION		13,836	13,836	14,331			(495)		(495)		13,836				237	10/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2009	SCHEDULED REDEMPTION		412,190	412,190	426,923			(14,733)		(14,733)		412,190				6,948	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2009	SCHEDULED REDEMPTION		410,063	410,063	424,720			(14,657)		(14,657)		410,063				7,001	02/01/2023
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		12/01/2009	SCHEDULED REDEMPTION		149,194	149,194	153,478			(4,284)		(4,284)		149,194				2,905	03/01/2023
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		12/01/2009	SCHEDULED REDEMPTION		58,567	58,567	60,660			(2,093)		(2,093)		58,567				1,001	05/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2009	SCHEDULED REDEMPTION		399,176	399,176	413,444			(14,267)		(14,267)		399,176				6,797	06/01/2023
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		12/01/2009	SCHEDULED REDEMPTION		7,979	7,979	8,264			(285)		(285)		7,979				132	10/01/2023
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		12/01/2009	SCHEDULED REDEMPTION		17,678	17,678	18,310			(632)		(632)		17,678				311	11/01/2023
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/01/2009	SCHEDULED REDEMPTION		102,167	102,167	105,851			(3,684)		(3,684)		102,167				383	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		12/01/2009	SCHEDULED REDEMPTION		25,960	25,960	26,887			(928)		(928)		25,960				491	04/01/2024
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2009	SCHEDULED REDEMPTION		400,030	400,030	414,328			(14,298)		(14,298)		400,030				8,317	05/01/2024
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		12/01/2009	SCHEDULED REDEMPTION		20,134	20,134	20,854			(720)		(720)		20,134				273	06/01/2024
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		12/01/2009	SCHEDULED REDEMPTION		10,228	10,228	10,596			(369)		(369)		10,228				38	08/01/2024
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		12/01/2009	SCHEDULED REDEMPTION		99,545	99,545	103,134			(3,589)		(3,589)		99,545				373	10/01/2024
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		12/01/2009	SCHEDULED REDEMPTION		118,958	118,958	123,210			(4,252)		(4,252)		118,958				1,907	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
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2009	SCHEDULED REDEMPTION		26,755	26,755	27,711			(956)		(956)		26,755				483	04/01/2017
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		12/01/2009	SCHEDULED REDEMPTION		53,589	53,589	55,505			(1,915)		(1,915)		53,589				766	02/01/2023
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		12/01/2009	SCHEDULED REDEMPTION		166,238	166,238	172,180			(5,942)		(5,942)		166,238				3,077	01/01/2023
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		12/01/2009	SCHEDULED REDEMPTION		23,455	23,455	24,293			(838)		(838)		23,455				477	02/01/2023
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		12/01/2009	SCHEDULED REDEMPTION		24,591	24,591	25,470			(879)		(879)		24,591				456	02/01/2023
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		12/01/2009	SCHEDULED REDEMPTION		304,334	304,334	315,212			(10,878)		(10,878)		304,334				4,846	02/01/2023
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		12/01/2009	SCHEDULED REDEMPTION		803	803	832			(29)		(29)		803				15	03/01/2023
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		12/01/2009	SCHEDULED REDEMPTION		10,283	10,283	10,651			(368)		(368)		10,283				169	03/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2009	SCHEDULED REDEMPTION		165,606	165,606	171,525			(5,919)		(5,919)		165,606				2,995	04/01/2023
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		12/01/2009	SCHEDULED REDEMPTION		38,890	38,890	40,280			(1,390)		(1,390)		38,890				755	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		12/01/2009	SCHEDULED REDEMPTION		10,890	10,890	11,202			(313)		(313)		10,890				198	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2009	SCHEDULED REDEMPTION		855,736	855,736	886,322			(30,586)		(30,586)		855,736				15,161	05/01/2023
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		12/01/2009	SCHEDULED REDEMPTION		28,541	28,541	29,360			(819)		(819)		28,541				236	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		12/01/2009	SCHEDULED REDEMPTION		165,681	165,681	171,603			(5,922)		(5,922)		165,681				2,808	06/01/2023
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		12/01/2009	SCHEDULED REDEMPTION		2,960	2,960	3,066			(106)		(106)		2,960				66	08/01/2023
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		12/01/2009	SCHEDULED REDEMPTION		352,780	352,780	365,389			(12,609)		(12,609)		352,780				6,448	11/01/2023
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		12/01/2009	SCHEDULED REDEMPTION		256,972	256,972	264,350			(7,378)		(7,378)		256,972				5,255	02/01/2024
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		12/01/2009	SCHEDULED REDEMPTION		4,994	4,994	5,173			(179)		(179)		4,994				103	02/01/2024
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		12/01/2009	SCHEDULED REDEMPTION		58,707	58,707	60,823			(2,117)		(2,117)		58,707				220	03/01/2024
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		12/01/2009	SCHEDULED REDEMPTION		9,495	9,495	9,768			(273)		(273)		9,495				180	02/01/2024
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		12/01/2009	SCHEDULED REDEMPTION		38,215	38,215	39,312			(1,097)		(1,097)		38,215				775	03/01/2024
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		12/01/2009	SCHEDULED REDEMPTION		11,559	11,559	11,972			(413)		(413)		11,559				210	04/01/2024
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/01/2009	SCHEDULED REDEMPTION		812,758	812,758	836,093			(23,335)		(23,335)		812,758				18,677	04/01/2024
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		12/01/2009	SCHEDULED REDEMPTION		2,791	2,791	2,891			(100)		(100)		2,791				51	04/01/2024
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		12/01/2009	SCHEDULED REDEMPTION		2,105,076	2,105,076	2,162,472			(57,396)		(57,396)		2,105,076				39,169	04/01/2024
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		12/01/2009	SCHEDULED REDEMPTION		188,137	188,137	194,861			(6,724)		(6,724)		188,137				3,946	04/01/2024
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		12/01/2009	SCHEDULED REDEMPTION		2,951	2,951	3,036			(85)		(85)		2,951				57	04/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		12/01/2009	SCHEDULED REDEMPTION		75,506	75,506	77,674			(2,168)		(2,168)		75,506				1,568	04/01/2024
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2009	SCHEDULED REDEMPTION		393,032	393,032	407,080			(14,048)		(14,048)		393,032				9,403	04/01/2024
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		12/01/2009	SCHEDULED REDEMPTION		81,292	81,292	84,198			(2,906)		(2,906)		81,292				1,671	04/01/2024
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		12/01/2009	SCHEDULED REDEMPTION		4,731,577	4,731,577	4,860,586			(129,009)		(129,009)		4,731,577				85,217	04/01/2024
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		12/01/2009	SCHEDULED REDEMPTION		155,573	155,573	161,133			(5,561)		(5,561)		155,573				3,660	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/01/2009	SCHEDULED REDEMPTION		34,346	34,346	35,332			(986)		(986)		34,346				709	04/01/2024
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		12/01/2009	SCHEDULED REDEMPTION		1,316,259	1,316,259	1,352,147			(35,888)		(35,888)		1,316,259				23,395	05/01/2024
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		12/01/2009	SCHEDULED REDEMPTION		37,329	37,329	38,663			(1,334)		(1,334)		37,329				624	05/01/2024
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		12/01/2009	SCHEDULED REDEMPTION		9,101	9,101	9,349			(248)		(248)		9,101				109	06/01/2024
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		12/01/2009	SCHEDULED REDEMPTION		220,042	220,042	226,042			(6,000)		(6,000)		220,042				4,332	06/01/2024
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		12/01/2009	SCHEDULED REDEMPTION		56,807	56,807	58,356			(1,549)		(1,549)		56,807				959	05/01/2024
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		12/01/2009	SCHEDULED REDEMPTION		101,144	101,144	103,901			(2,758)		(2,758)		101,144				1,889	07/01/2024
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		12/01/2009	SCHEDULED REDEMPTION		365,963	365,963	375,941			(9,978)		(9,978)		365,963				6,496	06/01/2024
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		12/01/2009	SCHEDULED REDEMPTION		44,885	44,885	46,109			(1,224)		(1,224)		44,885				746	06/01/2024
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		12/01/2009	SCHEDULED REDEMPTION		3,951	3,951	4,093			(142)		(142)		3,951				15	08/01/2024
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496		12/01/2009	SCHEDULED REDEMPTION		723,219	723,219	748,814			(25,595)		(25,595)		723,219				2,712	08/01/2024
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		12/01/2009	SCHEDULED REDEMPTION		14,942	14,942	15,481			(539)		(539)		14,942				56	08/01/2024
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		12/01/2009	SCHEDULED REDEMPTION		30,432	30,432	31,509			(1,077)		(1,077)		30,432				114	11/01/2024
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060		12/01/2009	SCHEDULED REDEMPTION		48,298	48,298	50,007			(1,709)		(1,709)		48,298				181	10/01/2024
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		12/01/2009	SCHEDULED REDEMPTION		8,971	8,971	9,289			(318)		(318)		8,971				34	11/01/2024
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		12/01/2009	SCHEDULED REDEMPTION		2,553	2,553	2,643			(90)		(90)		2,553				10	11/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2009	SCHEDULED REDEMPTION		8,600	8,600	8,796	8,773		(173)		(173)		8,600				403	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2009	SCHEDULED REDEMPTION		411,154	411,154	404,408	405,919		5,235		5,235		411,154				14,366	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		12/01/2009	SCHEDULED REDEMPTION		4,954	4,954	4,872	4,890		64		64		4,954				185	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		12/01/2009	SCHEDULED REDEMPTION		1,531	1,531	1,531	1,531						1,531				62	11/01/2028
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		12/01/2009	SCHEDULED REDEMPTION		205,870	205,870	206,127	206,071		(201)		(201)		205,870				9,832	03/01/2029
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		12/01/2009	SCHEDULED REDEMPTION		132,243	132,243	132,408	132,359		(117)		(117)		132,243				4,224	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		12/01/2009	SCHEDULED REDEMPTION		469	469	453			16		16		469				3	09/01/2029
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		11/01/2009	SCHEDULED REDEMPTION		520,330	520,330	520,493	520,332		(2)		(2)		520,330				14,432	05/25/2023
31361D-QN-2	FED NATL MTG ASSOC #028361		12/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/01/2016
31361D-JH-1	FED NATL MTG ASSOC #046164		12/01/2009	SCHEDULED REDEMPTION		21	21	19	18		3		3		21				1	05/01/2017
313613-AA-9	FED NATL MTG ASSOC #048601		12/01/2009	SCHEDULED REDEMPTION		263	263	246	254		9		9		263				14	07/01/2017

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
313614-Y3-7	FED NATL MTG ASSOC #050230		12/01/2009	SCHEDULED REDEMPTION		515	515	498	508		7		7		515				32	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601		12/01/2009	SCHEDULED REDEMPTION		2,170	2,170	2,382	2,406		(236)		(236)		2,170				91	07/01/2022
31362S-Q8-1	FED NATL MTG ASSOC #069779		12/01/2009	SCHEDULED REDEMPTION		1,030	1,030	1,030	1,030						1,030				58	01/01/2019
31362T-BW-2	FED NATL MTG ASSOC #070253		12/01/2009	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				4	02/01/2017
313628-AC-3	FED NATL MTG ASSOC #081003		12/01/2009	SCHEDULED REDEMPTION		471	471	455	462		9		9		471				26	09/01/2019
313628-FD-6	FED NATL MTG ASSOC #081164		12/01/2009	SCHEDULED REDEMPTION		1,260	1,260	1,218	1,233		27		27		1,260				75	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165		12/01/2009	SCHEDULED REDEMPTION		722	722	697	666		56		56		722				41	09/01/2019
313628-NP-0	FED NATL MTG ASSOC #081398		10/01/2009	SCHEDULED REDEMPTION		9,848	9,848	9,516	9,673		175		175		9,848				715	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256		12/01/2009	SCHEDULED REDEMPTION		138,451	138,451	145,929	146,677		(8,227)		(8,227)		138,451				8,700	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548		12/01/2009	SCHEDULED REDEMPTION		685	685	697	694		(9)		(9)		685				39	12/01/2018
31364N-B3-7	FED NATL MTG ASSOC #111758		02/01/2009	SCHEDULED REDEMPTION		257	257	258	257		(1)		(1)		257				4	07/01/2017
31365C-XK-8	FED NATL MTG ASSOC #124082		04/01/2009	SCHEDULED REDEMPTION		848	848	872	850		(2)		(2)		848				11	06/01/2017
31365D-G5-8	FED NATL MTG ASSOC #124520		12/01/2009	SCHEDULED REDEMPTION		13,370	13,370	13,226	13,213		158		158		13,370				530	10/01/2022
31365D-G6-6	FED NATL MTG ASSOC #124521		12/01/2009	SCHEDULED REDEMPTION		6,395	6,395	6,327	6,323		73		73		6,395				292	10/01/2022
31368H-KA-0	FED NATL MTG ASSOC #190289		12/01/2009	SCHEDULED REDEMPTION		3,387	3,387	3,528	3,521		(134)		(134)		3,387				142	11/01/2027
31368T-FM-4	FED NATL MTG ASSOC #199172		12/01/2009	SCHEDULED REDEMPTION		6,629	6,629	6,814	6,712		(84)		(84)		6,629				313	12/01/2012
31371G-EK-2	FED NATL MTG ASSOC #251338		12/01/2009	SCHEDULED REDEMPTION		50,958	50,958	51,288	51,105		(147)		(147)		50,958				2,029	12/01/2012
31371G-TR-1	FED NATL MTG ASSOC #251760		12/01/2009	SCHEDULED REDEMPTION		3,216	3,216	3,376			(160)		(160)		3,216				16	06/01/2013
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2009	SCHEDULED REDEMPTION		16,530	16,530	16,002	16,054		475		475		16,530				624	08/01/2018
31371G-2T-6	FED NATL MTG ASSOC #251986		12/01/2009	SCHEDULED REDEMPTION		393	393	377	378		15		15		393				15	10/01/2028
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2009	SCHEDULED REDEMPTION		5,498	5,498	5,322	5,339		159		159		5,498				221	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2009	SCHEDULED REDEMPTION		14,950	14,950	14,473	14,571		378		378		14,950				548	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213		12/01/2009	SCHEDULED REDEMPTION		6,071	6,071	6,024	6,047		24		24		6,071				215	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566		12/01/2009	SCHEDULED REDEMPTION		705	705	699	701		3		3		705				25	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2009	SCHEDULED REDEMPTION		17,989	17,989	17,415	17,527		462		462		17,989				694	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2009	SCHEDULED REDEMPTION		25,615	25,615	24,798	24,869		746		746		25,615				982	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871		12/01/2009	SCHEDULED REDEMPTION		6,991	6,991	7,048	6,987		4		4		6,991				307	11/01/2014
31371H-4J-4	FED NATL MTG ASSOC #252925		12/01/2009	SCHEDULED REDEMPTION		1,259	1,259	1,241	1,241		18		18		1,259				65	12/01/2029
31371H-6T-0	FED NATL MTG ASSOC #252982		12/01/2009	SCHEDULED REDEMPTION		191	191	198	199		(8)		(8)		191				10	01/01/2030
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2009	SCHEDULED REDEMPTION		1,970	1,970	1,942	1,943		27		27		1,970				90	03/01/2030
31371J-JD-7	FED NATL MTG ASSOC #253260		12/01/2009	SCHEDULED REDEMPTION		40,253	40,253	40,656	40,506		(253)		(253)		40,253				1,958	04/01/2015
31371J-JJ-4	FED NATL MTG ASSOC #253265		12/01/2009	SCHEDULED REDEMPTION		6,397	6,397	6,546	6,565		(168)		(168)		6,397				300	05/01/2030
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2009	SCHEDULED REDEMPTION		788	788	835	848		(59)		(59)		788				46	06/01/2030
31371J-NQ-3	FED NATL MTG ASSOC #253399		12/01/2009	SCHEDULED REDEMPTION		1,740	1,740	1,843	1,879		(139)		(139)		1,740				121	08/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473		12/01/2009	SCHEDULED REDEMPTION		1,008	1,008	1,025	1,018		(10)		(10)		1,008				36	10/01/2015
31371J-Q9-8	FED NATL MTG ASSOC #253480		12/01/2009	SCHEDULED REDEMPTION		2,245	2,245	2,297	2,301		(56)		(56)		2,245				112	10/01/2030
31371J-R5-5	FED NATL MTG ASSOC #253508		12/01/2009	SCHEDULED REDEMPTION		264	264	268	266		(2)		(2)		264				11	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2009	SCHEDULED REDEMPTION		1,194	1,194	1,264	1,282		(89)		(89)		1,194				75	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2009	SCHEDULED REDEMPTION		5,848	5,848	5,948	5,898		(50)		(50)		5,848				227	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2009	SCHEDULED REDEMPTION		136	136	144	144		(7)		(7)		136				7	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		12/01/2009	SCHEDULED REDEMPTION		5,395	5,395	5,500	5,396		(1)		(1)		5,395				276	02/01/2016
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2009	SCHEDULED REDEMPTION		18,799	18,799	19,272	19,288		(490)		(490)		18,799				852	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2009	SCHEDULED REDEMPTION		242	242	251	252		(10)		(10)		242				15	03/01/2031
31371J-3E-2	FED NATL MTG ASSOC #253797		12/01/2009	SCHEDULED REDEMPTION		4,948	4,948	5,117	5,060		(112)		(112)		4,948				165	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2009	SCHEDULED REDEMPTION		24,296	24,296	23,522	23,589		708		708		24,296				858	05/01/2021
31371J-3W-2	FED NATL MTG ASSOC #253813		12/01/2009	SCHEDULED REDEMPTION		4,814	4,814	4,999	5,072		(258)		(258)		4,814				200	05/01/2031
31371J-5B-6	FED NATL MTG ASSOC #253842		12/01/2009	SCHEDULED REDEMPTION		45,156	45,156	45,798	45,865		(710)		(710)		45,156				2,023	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2009	SCHEDULED REDEMPTION		17,637	17,637	17,074	17,128		509		509		17,637				683	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		12/01/2009	SCHEDULED REDEMPTION		228	228	239			(11)		(11)		228				1	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2009	SCHEDULED REDEMPTION		6,475	6,475	6,270	6,289		186		186		6,475				203	07/01/2021
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2009	SCHEDULED REDEMPTION		14,890	14,890	15,222	15,226		(335)		(335)		14,890				555	07/01/2031
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2009	SCHEDULED REDEMPTION		13,615	13,615	13,181	13,236		379		379		13,615				517	10/01/2021
31371K-EZ-0	FED NATL MTG ASSOC #254052		12/01/2009	SCHEDULED REDEMPTION		4,829	4,829	4,899	4,891		(61)		(61)		4,829				233	11/01/2031
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2009	SCHEDULED REDEMPTION		31,534	31,534	30,528	30,684		850		850		31,534				1,148	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2009	SCHEDULED REDEMPTION		34,877	34,877	36,613	36,252		(1,375)		(1,375)		34,877				1,265	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2009	SCHEDULED REDEMPTION		210	210	222	217		(7)		(7)		210				11	11/01/2031
31371K-HJ-3	FED NATL MTG ASSOC #254133		12/01/2009	SCHEDULED REDEMPTION		64,595	64,595	65,996	65,748		(1,153)		(1,153)		64,595				3,300	12/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2009	SCHEDULED REDEMPTION		153,320	153,320	160,951	159,601		(6,281)		(6,281)		153,320				5,624	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2009	SCHEDULED REDEMPTION		21,078	21,078	20,410	20,533		545		545		21,078				750	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
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2009	SCHEDULED REDEMPTION		38,982	38,982	37,751	37,998		984		984		38,982				1,356	03/01/2022
31371K-L7-4	FED NATL MTG ASSOC #254250		12/01/2009	SCHEDULED REDEMPTION		6,687	6,687	6,838	6,792		(106)		(106)		6,687				305	03/01/2032
31371K-ML-2	FED NATL MTG ASSOC #254263		12/01/2009	SCHEDULED REDEMPTION		6,662	6,662	6,868	6,849		(186)		(186)		6,662				261	04/01/2032
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2009	SCHEDULED REDEMPTION		32,513	32,513	31,476	31,735		778		778		32,513				1,149	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2009	SCHEDULED REDEMPTION		24,543	24,543	23,766	23,973		570		570		24,543				932	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2009	SCHEDULED REDEMPTION		31,363	31,363	30,364	30,680		683		683		31,363				1,125	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477		12/01/2009	SCHEDULED REDEMPTION		34,870	34,870	34,617	34,632		238		238		34,870				1,156	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2009	SCHEDULED REDEMPTION		38,119	38,119	36,907	37,331		788		788		38,119				1,430	11/01/2022
31371K-WE-7	FED NATL MTG ASSOC #254545		12/01/2009	SCHEDULED REDEMPTION		30,668	30,668	31,483	31,324		(656)		(656)		30,668				930	12/01/2017
31371K-WW-7	FED NATL MTG ASSOC #254561		12/01/2009	SCHEDULED REDEMPTION		5,521	5,521	5,462	5,468		54		54		5,521				219	11/01/2032
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2009	SCHEDULED REDEMPTION		283,786	283,786	285,558	285,516		(1,730)		(1,730)		283,786				9,260	03/01/2033
31371K-5U-1	FED NATL MTG ASSOC #254759		12/01/2009	SCHEDULED REDEMPTION		10,982	10,982	11,138	11,089		(107)		(107)		10,982				303	06/01/2018
31371L-CD-9	FED NATL MTG ASSOC #254868		12/01/2009	SCHEDULED REDEMPTION		116,886	116,886	116,448	116,482		404		404		116,886				3,623	09/01/2033
31371L-HJ-1	FED NATL MTG ASSOC #255033		12/01/2009	SCHEDULED REDEMPTION		20,400	20,400	21,129	21,058		(658)		(658)		20,400				918	12/01/2033
31371L-MK-2	FED NATL MTG ASSOC #255162		12/01/2009	SCHEDULED REDEMPTION		7,702	7,702	7,707	7,707		(4)		(4)		7,702				333	03/01/2034
31371L-NZ-8	FED NATL MTG ASSOC #255208		12/01/2009	SCHEDULED REDEMPTION		140,494	140,494	132,548	134,697		5,797		5,797		140,494				3,566	04/01/2019
31371L-N9-6	FED NATL MTG ASSOC #255216		12/01/2009	SCHEDULED REDEMPTION		84,166	84,166	86,420	85,942		(1,776)		(1,776)		84,166				2,655	05/01/2019
31371L-2N-8	FED NATL MTG ASSOC #255581		12/01/2009	SCHEDULED REDEMPTION		23,851	23,851	24,551	24,487		(636)		(636)		23,851				908	02/01/2035
31371M-BE-6	FED NATL MTG ASSOC #255737		12/01/2009	SCHEDULED REDEMPTION		15,403	15,403	15,885	15,848		(445)		(445)		15,403				644	04/01/2035
31371M-F8-5	FED NATL MTG ASSOC #255891		12/01/2009	SCHEDULED REDEMPTION		6,482	6,482	6,656	6,623		(141)		(141)		6,482				198	10/01/2020
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2009	SCHEDULED REDEMPTION		3,751	3,751	3,835	3,820		(69)		(69)		3,751				210	02/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135		12/01/2009	SCHEDULED REDEMPTION		1,611,293	1,611,293	1,587,124	1,590,402		20,891		20,891		1,611,293				54,950	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437		12/01/2009	SCHEDULED REDEMPTION		167,908	167,908	169,410	169,255		(1,347)		(1,347)		167,908				6,548	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477		12/01/2009	SCHEDULED REDEMPTION		852,826	852,826	860,621	859,203		(6,378)		(6,378)		852,826				35,421	11/01/2036
31371N-MT-9	FED NATL MTG ASSOC #256970		12/01/2009	SCHEDULED REDEMPTION		73,210	73,210	75,892			(2,682)		(2,682)		73,210				1,194	10/01/2022
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2009	SCHEDULED REDEMPTION		187,389	187,389	192,242			(4,853)		(4,853)		187,389				3,612	05/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2009	SCHEDULED REDEMPTION		157,351	157,351	163,288			(5,938)		(5,938)		157,351				3,585	10/01/2023
31371N-5N-1	FED NATL MTG ASSOC #257453		12/01/2009	SCHEDULED REDEMPTION		56,774	56,774	58,916			(2,142)		(2,142)		56,774				1,083	11/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814		12/01/2009	SCHEDULED REDEMPTION		91,204	91,204	93,495	93,286		(2,082)		(2,082)		91,204				3,913	08/01/2036
31371V-KQ-9	FED NATL MTG ASSOC #263203		01/01/2009	MATURED		765	765	803	765						765				4	01/01/2009
31372L-A7-3	FED NATL MTG ASSOC #275530		03/01/2009	Various		977	977	1,026	977						977				8	03/01/2009
31372P-V2-2	FED NATL MTG ASSOC #278833		12/01/2009	SCHEDULED REDEMPTION		1,036	1,036	1,056	1,062		(27)		(27)		1,036				55	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834		12/01/2009	SCHEDULED REDEMPTION		891	891	908	915		(24)		(24)		891				47	12/01/2024
31372V-6U-5	FED NATL MTG ASSOC #284483		04/01/2009	Various		4,672	4,672	4,802	4,680		(8)		(8)		4,672				28	04/01/2009
31373U-LH-8	FED NATL MTG ASSOC #303728		12/01/2009	SCHEDULED REDEMPTION		5,627	5,627	5,584	5,621		6		6		5,627				190	01/01/2011
31373U-M9-5	FED NATL MTG ASSOC #303784		12/01/2009	SCHEDULED REDEMPTION		27,473	27,473	27,350	27,441		32		32		27,473				1,138	03/01/2011
31373U-P9-2	FED NATL MTG ASSOC #303848		12/01/2009	SCHEDULED REDEMPTION		7,010	7,010	7,135	7,010						7,010				192	01/01/2011
31373U-SA-6	FED NATL MTG ASSOC #303913		12/01/2009	SCHEDULED REDEMPTION		9,324	9,324	9,490	9,492		(168)		(168)		9,324				389	05/01/2026
31374A-3S-7	FED NATL MTG ASSOC #308709		12/01/2009	SCHEDULED REDEMPTION		302	302	298	297		5		5		302				13	08/01/2025
31374E-Y8-9	FED NATL MTG ASSOC #312235		10/01/2009	SCHEDULED REDEMPTION		14,176	14,176	15,013	14,921		(745)		(745)		14,176				994	07/01/2025
31374F-RU-5	FED NATL MTG ASSOC #312899		12/01/2009	SCHEDULED REDEMPTION		448	448	460	459		(11)		(11)		448				20	06/01/2025
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2009	SCHEDULED REDEMPTION		335	335	355	352		(16)		(16)		335				13	12/01/2025
31374G-N5-2	FED NATL MTG ASSOC #313712		12/01/2009	SCHEDULED REDEMPTION		10,015	10,015	10,513	10,236		(222)		(222)		10,015				350	09/01/2012
31374N-Q6-2	FED NATL MTG ASSOC #319177		12/01/2009	SCHEDULED REDEMPTION		2,878	2,878	2,835	2,830		48		48		2,878				126	04/01/2026
31374T-B4-0	FED NATL MTG ASSOC #323259		12/01/2009	SCHEDULED REDEMPTION		7,353	7,353	7,297	7,325		28		28		7,353				260	08/01/2013
31374T-LK-3	FED NATL MTG ASSOC #323530		12/01/2009	SCHEDULED REDEMPTION		5,270	5,270	5,364	5,377		(107)		(107)		5,270				215	09/01/2026
31374T-NT-2	FED NATL MTG ASSOC #323602		12/01/2009	SCHEDULED REDEMPTION		3,238	3,238	3,263	3,262		(24)		(24)		3,238				157	02/01/2029
31374T-VL-0	FED NATL MTG ASSOC #323819		12/01/2009	SCHEDULED REDEMPTION		434	434	444	445		(11)		(11)		434				21	07/01/2029
31374T-W2-1	FED NATL MTG ASSOC #323865		12/01/2009	SCHEDULED REDEMPTION		3,793	3,793	3,928	3,911		(119)		(119)		3,793				156	07/01/2029
31374T-2M-0	FED NATL MTG ASSOC #323980		12/01/2009	SCHEDULED REDEMPTION		975	975	1,024			(49)		(49)		975				5	04/01/2014
31375M-XC-2	FED NATL MTG ASSOC #339175		12/01/2009	SCHEDULED REDEMPTION		9,224	9,224	8,569	8,716		507		507		9,224				376	03/01/2026
31375N-PZ-8	FED NATL MTG ASSOC #339840		12/01/2009	SCHEDULED REDEMPTION		3,251	3,251	3,021	3,077		174		174		3,251				122	03/01/2026
31375N-2L-4	FED NATL MTG ASSOC #340179		12/01/2009	SCHEDULED REDEMPTION		111,016	111,016	116,541	111,588		(572)		(572)		111,016				3,678	12/01/2010
31375V-PC-1	FED NATL MTG ASSOC #346119		12/01/2009	SCHEDULED REDEMPTION		15,225	15,225	15,705	15,225						15,225				670	04/01/2011
31376J-VL-0	FED NATL MTG ASSOC #357119		12/01/2009	SCHEDULED REDEMPTION		86,130	86,130	90,416	89,577		(3,447)		(3,447)		86,130				2,658	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2009	SCHEDULED REDEMPTION		53,160	53,160	55,108			(1,948)		(1,948)		53,160				806	04/01/2019
31376K-QV-1	FED NATL MTG ASSOC #357868		12/01/2009	SCHEDULED REDEMPTION		161,670	161,670	155,007	155,959		5,710		5,710		161,670				4,796	06/01/2020
31376T-BV-8	FED NATL MTG ASSOC #364652		12/01/2009	SCHEDULED REDEMPTION		144	144	150	150		(6)		(6)		144				6	01/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302		12/01/2009	SCHEDULED REDEMPTION		12,801	12,801	12,703	12,750		51		51		12,801				477	04/01/2013

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
31378Q-GX-3	FED NATL MTG ASSOC #405314		12/01/2009	SCHEDULED REDEMPTION		800	800	769	770		30		30		800				25	12/01/2027
31378U-NX-6	FED NATL MTG ASSOC #409106		01/01/2009	SCHEDULED REDEMPTION		29,602	29,602	29,016	29,187		415		415		29,602				160	12/01/2017
31378X-BP-0	FED NATL MTG ASSOC #411446		12/01/2009	SCHEDULED REDEMPTION		10,400	10,400	10,421	10,496		(97)		(97)		10,400				185	02/01/2025
31379E-YT-8	FED NATL MTG ASSOC #417522		12/01/2009	SCHEDULED REDEMPTION		2,427	2,427	2,441	2,433		(6)		(6)		2,427				98	05/01/2013
31379F-GZ-1	FED NATL MTG ASSOC #417916		12/01/2009	SCHEDULED REDEMPTION		2,579	2,579	2,688	2,675		(96)		(96)		2,579				79	03/01/2028
31379G-B8-4	FED NATL MTG ASSOC #418663		12/01/2009	SCHEDULED REDEMPTION		2,480	2,480	2,520	2,501		(21)		(21)		2,480				84	04/01/2013
31379N-4W-4	FED NATL MTG ASSOC #424837		12/01/2009	SCHEDULED REDEMPTION		4,417	4,417	4,442	4,429		(12)		(12)		4,417				177	04/01/2013
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
31379R-MN-5	FED NATL MTG ASSOC #427065		12/01/2009	SCHEDULED REDEMPTION		2,338	2,338	2,455	2,439		(101)		(101)		2,338				97	05/01/2028
31379S-TZ-9	FED NATL MTG ASSOC #428168		12/01/2009	SCHEDULED REDEMPTION		9,731	9,731	10,017	9,963		(233)		(233)		9,731				455	02/01/2027
31379T-TG-9	FED NATL MTG ASSOC #429051		12/01/2009	SCHEDULED REDEMPTION		17,277	17,277	17,379	17,326		(49)		(49)		17,277				555	07/01/2013
31379T-3M-4	FED NATL MTG ASSOC #429304		12/01/2009	SCHEDULED REDEMPTION		2,740	2,740	2,755	2,746		(6)		(6)		2,740				110	06/01/2013
31379V-WD-7	FED NATL MTG ASSOC #430944		12/01/2009	SCHEDULED REDEMPTION		5,199	5,199	5,231	5,212		(13)		(13)		5,199				211	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		12/01/2009	SCHEDULED REDEMPTION		8,510	8,510	8,445	8,480		31		31		8,510				313	07/01/2013
31380B-GH-7	FED NATL MTG ASSOC #435000		12/01/2009	SCHEDULED REDEMPTION		3,974	3,974	4,143	4,138		(164)		(164)		3,974				124	08/01/2028
31380C-QW-1	FED NATL MTG ASSOC #436169		12/01/2009	SCHEDULED REDEMPTION		5,160	5,160	5,190	5,175		(15)		(15)		5,160				209	07/01/2013
31380C-2A-5	FED NATL MTG ASSOC #436469		12/01/2009	SCHEDULED REDEMPTION		15,827	15,827	16,484	16,454		(628)		(628)		15,827				238	07/01/2028
31380C-3A-4	FED NATL MTG ASSOC #436493		12/01/2009	SCHEDULED REDEMPTION		12,150	12,150	12,221	12,179		(29)		(29)		12,150				481	07/01/2013
31380C-3B-2	FED NATL MTG ASSOC #436494		12/01/2009	SCHEDULED REDEMPTION		4,711	4,711	4,738	4,725		(14)		(14)		4,711				191	07/01/2013
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2009	SCHEDULED REDEMPTION		22,521	22,521	21,803	21,870		652		652		22,521				789	12/01/2018
31380H-W5-2	FED NATL MTG ASSOC #440868		12/01/2009	SCHEDULED REDEMPTION		342	342	359			(17)		(17)		342				2	11/01/2013
31380K-N2-2	FED NATL MTG ASSOC #442409		12/01/2009	SCHEDULED REDEMPTION		751	751	727	728		22		22		751				42	11/01/2028
31380L-BP-2	FED NATL MTG ASSOC #442946		04/01/2009	SCHEDULED REDEMPTION		1,144	1,144	1,158	1,154		(11)		(11)		1,144				18	10/01/2028
31380L-BT-4	FED NATL MTG ASSOC #442950		07/01/2009	SCHEDULED REDEMPTION		71,877	71,877	72,798	72,458		(581)		(581)		71,877				2,182	10/01/2028
31380L-FK-9	FED NATL MTG ASSOC #443070		12/01/2009	SCHEDULED REDEMPTION		10,640	10,640	10,614	10,618		22		22		10,640				398	09/01/2028
31380L-GF-9	FED NATL MTG ASSOC #443098		12/01/2009	SCHEDULED REDEMPTION		5,597	5,597	5,626	5,621		(25)		(25)		5,597				254	12/01/2028
31380M-DY-9	FED NATL MTG ASSOC #443919		12/01/2009	SCHEDULED REDEMPTION		1,977	1,977	2,002	1,997		(21)		(21)		1,977				81	10/01/2028
31380M-NF-9	FED NATL MTG ASSOC #444190		12/01/2009	SCHEDULED REDEMPTION		1,320	1,320	1,328	1,326		(6)		(6)		1,320				55	02/01/2029
31380P-YV-5	FED NATL MTG ASSOC #446324		12/01/2009	SCHEDULED REDEMPTION		1,597	1,597	1,536	1,539		58		58		1,597				27	08/01/2027
31380P-7J-2	FED NATL MTG ASSOC #446497		12/01/2009	SCHEDULED REDEMPTION		7,614	7,614	7,555	7,584		30		30		7,614				287	12/01/2013
31380T-ZD-6	FED NATL MTG ASSOC #449940		12/01/2009	SCHEDULED REDEMPTION		2,337	2,337	2,456	2,464		(127)		(127)		2,337				94	12/01/2028
31380T-4P-3	FED NATL MTG ASSOC #450030		12/01/2009	SCHEDULED REDEMPTION		1,151	1,151	1,157	1,156		(5)		(5)		1,151				46	12/01/2028
31380Y-PD-6	FED NATL MTG ASSOC #454120		12/01/2009	SCHEDULED REDEMPTION		521	521	516	514		7		7		521				27	12/01/2028
31380Y-7J-3	FED NATL MTG ASSOC #454597		12/01/2009	SCHEDULED REDEMPTION		9,052	9,052	8,478	8,785		267		267		9,052				355	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347		12/01/2009	SCHEDULED REDEMPTION		6,455	6,455	6,776	6,674		(220)		(220)		6,455				256	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545		12/01/2009	SCHEDULED REDEMPTION		103,127	103,127	105,254	104,416		(1,289)		(1,289)		103,127				3,304	08/01/2018
31381D-TG-0	FED NATL MTG ASSOC #457851		12/01/2009	SCHEDULED REDEMPTION		18,201	18,201	19,122	19,022		(821)		(821)		18,201				798	01/01/2029
31382E-PB-2	FED NATL MTG ASSOC #480218		12/01/2009	SCHEDULED REDEMPTION		380	380	382	382		(2)		(2)		380				16	02/01/2029
31382J-CG-4	FED NATL MTG ASSOC #483471		12/01/2009	SCHEDULED REDEMPTION		3,026	3,026	3,003	3,016		10		10		3,026				86	10/01/2013
31382J-WG-2	FED NATL MTG ASSOC #484047		12/01/2009	SCHEDULED REDEMPTION		1,871	1,871	1,883	1,881		(10)		(10)		1,871				78	02/01/2029
31382K-QE-1	FED NATL MTG ASSOC #484753		12/01/2009	SCHEDULED REDEMPTION		7,168	7,168	7,174	7,173		(5)		(5)		7,168				270	03/01/2029
31382Q-TY-1	FED NATL MTG ASSOC #489367		12/01/2009	SCHEDULED REDEMPTION		7,260	7,260	7,519	7,486		(226)		(226)		7,260				282	03/01/2029
31382R-NY-5	FED NATL MTG ASSOC #490107		12/01/2009	SCHEDULED REDEMPTION		2,959	2,959	3,084	3,072		(113)		(113)		2,959				132	03/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466		12/01/2009	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					03/01/2029
31382S-FK-2	FED NATL MTG ASSOC #490770		12/01/2009	SCHEDULED REDEMPTION		10,295	10,295	10,303	10,302		(7)		(7)		10,295				447	03/01/2029
31382T-FW-4	FED NATL MTG ASSOC #491681		12/01/2009	SCHEDULED REDEMPTION		4,889	4,889	4,579	4,740		149		149		4,889				179	03/01/2014
31382T-PV-5	FED NATL MTG ASSOC #491936		12/01/2009	SCHEDULED REDEMPTION		2,856	2,856	2,738	2,744		112		112		2,856				115	04/01/2029
31382U-G6-7	FED NATL MTG ASSOC #492621		12/01/2009	SCHEDULED REDEMPTION		141	141	148	148		(7)		(7)		141				6	06/01/2029
31382U-RV-0	FED NATL MTG ASSOC #492900		12/01/2009	SCHEDULED REDEMPTION		1,250	1,250	1,231	1,232		18		18		1,250				49	10/01/2028
31382U-R3-2	FED NATL MTG ASSOC #492906		12/01/2009	SCHEDULED REDEMPTION		1,648	1,648	1,626	1,628		21		21		1,648				52	01/01/2029
31382U-WN-2	FED NATL MTG ASSOC #493053		12/01/2009	SCHEDULED REDEMPTION		3,174	3,174	3,052	3,058		115		115		3,174				89	05/01/2029
31382V-JG-0	FED NATL MTG ASSOC #493563		12/01/2009	SCHEDULED REDEMPTION		371	371	359	360		12		12		371				16	05/01/2029
31382W-WR-9	FED NATL MTG ASSOC #494856		12/01/2009	SCHEDULED REDEMPTION		31,120	31,120	32,093	32,047		(927)		(927)		31,120				1,212	05/01/2029
31383A-GY-9	FED NATL MTG ASSOC #497115		12/01/2009	SCHEDULED REDEMPTION		121	121	117	117		4		4		121				5	08/01/2029
31383A-RE-1	FED NATL MTG ASSOC #497385		12/01/2009	SCHEDULED REDEMPTION		751	751	721	723		28		28		751				32	05/01/2029
31383B-AB-3	FED NATL MTG ASSOC #497802		12/01/2009	SCHEDULED REDEMPTION		1,367	1,367	1,355	1,361		6		6		1,367				38	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664		12/01/2009	SCHEDULED REDEMPTION		931	931	923	927		4		4		931				35	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797		12/01/2009	SCHEDULED REDEMPTION		1,856	1,856	1,840	1,847		9		9		1,856				70	07/01/2014
31383E-E7-2	FED NATL MTG ASSOC #500658		12/01/2009	SCHEDULED REDEMPTION		402	402	399	401		2		2		402				14	07/01/2014

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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
31383E-5G-2	FED NATL MTG ASSOC #501347		12/01/2009	SCHEDULED REDEMPTION		13,720	13,720	13,553	13,582		139		139		13,720				598	06/01/2029
31383E-5J-6	FED NATL MTG ASSOC #501349		12/01/2009	SCHEDULED REDEMPTION		1,114	1,114	1,100	1,102		11		11		1,114				78	06/01/2029
31383F-XZ-6	FED NATL MTG ASSOC #502096		11/01/2009	SCHEDULED REDEMPTION		760	760	754	756		4		4		760				24	08/01/2014
31383G-NB-8	FED NATL MTG ASSOC #502686		12/01/2009	SCHEDULED REDEMPTION		558	558	540	541		18		18		558				17	09/01/2029
31383G-WH-5	FED NATL MTG ASSOC #502948		12/01/2009	SCHEDULED REDEMPTION		2,182	2,182	2,104	2,106		76		76		2,182				89	08/01/2029
31383G-ZT-6	FED NATL MTG ASSOC #503054		12/01/2009	SCHEDULED REDEMPTION		1,600	1,600	1,544	1,547		53		53		1,600				70	07/01/2029
31383H-SE-5	FED NATL MTG ASSOC #503717		12/01/2009	SCHEDULED REDEMPTION		2,258	2,258	2,231	2,237		22		22		2,258				102	06/01/2029
31383H-TN-4	FED NATL MTG ASSOC #503757		12/01/2009	SCHEDULED REDEMPTION		3,278	3,278	3,150	3,156		122		122		3,278				114	07/01/2029
31383J-CZ-1	FED NATL MTG ASSOC #504188		12/01/2009	SCHEDULED REDEMPTION		336	336	324	325		12		12		336				15	06/01/2029
31383J-GU-8	FED NATL MTG ASSOC #504311		12/01/2009	SCHEDULED REDEMPTION		706	706	698	699		7		7		706				30	08/01/2029
31383J-TM-2	FED NATL MTG ASSOC #504656		12/01/2009	SCHEDULED REDEMPTION		4,438	4,438	4,404	4,418		20		20		4,438				155	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014		12/01/2009	SCHEDULED REDEMPTION		5,956	5,956	5,905	5,931		25		25		5,956				223	08/01/2014
31383K-D5-3	FED NATL MTG ASSOC #505124		12/01/2009	SCHEDULED REDEMPTION		98	98	96	96		2		2		98				4	07/01/2029
31383L-D7-7	FED NATL MTG ASSOC #506026		12/01/2009	SCHEDULED REDEMPTION		492	492	485	486		6		6		492				23	08/01/2029
31383L-2Q-7	FED NATL MTG ASSOC #506683		12/01/2009	SCHEDULED REDEMPTION		745	745	738	741		3		3		745				26	07/01/2014
31383M-LZ-4	FED NATL MTG ASSOC #507144		12/01/2009	SCHEDULED REDEMPTION		4,102	4,102	4,068	4,084		19		19		4,102				151	10/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444		12/01/2009	SCHEDULED REDEMPTION		2,546	2,546	2,525	2,534		12		12		2,546				127	08/01/2014
31383R-U5-9	FED NATL MTG ASSOC #511004		12/01/2009	SCHEDULED REDEMPTION		717	717	692	692		25		25		717				31	09/01/2029
31383R-4P-4	FED NATL MTG ASSOC #511230		12/01/2009	SCHEDULED REDEMPTION		14,136	14,136	13,644	13,657		479		479		14,136				200	10/01/2029
31383S-FP-0	FED NATL MTG ASSOC #511474		12/01/2009	SCHEDULED REDEMPTION		6,279	6,279	6,056	6,063		217		217		6,279				254	09/01/2029
31383S-SM-3	FED NATL MTG ASSOC #511824		12/01/2009	SCHEDULED REDEMPTION		2,848	2,848	2,947	2,925		(78)		(78)		2,848				96	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062		12/01/2009	SCHEDULED REDEMPTION		4,002	4,002	4,039	4,026		(24)		(24)		4,002				199	11/01/2014
31383T-JV-1	FED NATL MTG ASSOC #512476		12/01/2009	SCHEDULED REDEMPTION		195	195	193	193		2		2		195				9	10/01/2029
31383T-KG-2	FED NATL MTG ASSOC #512495		12/01/2009	SCHEDULED REDEMPTION		155	155	149	149		5		5		155				6	10/01/2029
31383U-3H-6	FED NATL MTG ASSOC #513900		12/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	10/01/2029
31383V-RV-7	FED NATL MTG ASSOC #514500		12/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,343	1,344		49		49		1,393				64	11/01/2029
31383V-TJ-2	FED NATL MTG ASSOC #514553		12/01/2009	SCHEDULED REDEMPTION		339	339	326	326		13		13		339				14	12/01/2029
31383Y-DF-1	FED NATL MTG ASSOC #516802		12/01/2009	SCHEDULED REDEMPTION		236	236	227	227		9		9		236				10	12/01/2029
31384A-H2-7	FED NATL MTG ASSOC #517849		12/01/2009	SCHEDULED REDEMPTION		399	399	397	399						399				19	12/01/2029
31384B-WX-0	FED NATL MTG ASSOC #519162		12/01/2009	SCHEDULED REDEMPTION		1,898	1,898	1,875	1,875		23		23		1,898				109	11/01/2029
31384B-5E-2	FED NATL MTG ASSOC #519345		12/01/2009	SCHEDULED REDEMPTION		43	43	41	41		1		1		43				2	10/01/2029
31384C-NU-4	FED NATL MTG ASSOC #519803		12/01/2009	SCHEDULED REDEMPTION		6,677	6,677	6,832	6,653		24		24		6,677				345	12/01/2029
31384D-LC-4	FED NATL MTG ASSOC #520623		12/01/2009	SCHEDULED REDEMPTION		995	995	1,018	991		5		5		995				66	11/01/2029
31384D-WR-9	FED NATL MTG ASSOC #520956		12/01/2009	SCHEDULED REDEMPTION		187	187	185	185		3		3		187				9	11/01/2029
31384F-FX-0	FED NATL MTG ASSOC #522282		12/01/2009	SCHEDULED REDEMPTION		597	597	612	608		(11)		(11)		597				26	12/01/2014
31384J-CQ-0	FED NATL MTG ASSOC #524879		12/01/2009	SCHEDULED REDEMPTION		290	290	301	302		(12)		(12)		290				16	02/01/2030
31384J-PQ-6	FED NATL MTG ASSOC #525231		12/01/2009	SCHEDULED REDEMPTION		321	321	333	340		(19)		(19)		321				16	04/01/2030
31384K-HL-3	FED NATL MTG ASSOC #525935		12/01/2009	SCHEDULED REDEMPTION		12,042	12,042	12,106	12,105		(63)		(63)		12,042				338	01/01/2030
31384K-XE-1	FED NATL MTG ASSOC #526377		12/01/2009	SCHEDULED REDEMPTION		155	155	161	165		(10)		(10)		155				5	05/01/2030
31384L-QJ-6	FED NATL MTG ASSOC #527057		12/01/2009	SCHEDULED REDEMPTION		13,723	13,723	13,851	13,811		(88)		(88)		13,723				912	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294		12/01/2009	SCHEDULED REDEMPTION		1,170	1,170	1,160	1,165		5		5		1,170				45	10/01/2014
31384M-NP-3	FED NATL MTG ASSOC #527898		12/01/2009	SCHEDULED REDEMPTION		8,381	8,381	8,434	8,431		(51)		(51)		8,381				405	12/01/2024
31384M-NR-9	FED NATL MTG ASSOC #527900		12/01/2009	SCHEDULED REDEMPTION		1,554	1,554	1,562	1,562		(8)		(8)		1,554				78	10/01/2029
31384N-P8-7	FED NATL MTG ASSOC #528847		12/01/2009	SCHEDULED REDEMPTION		145	145	143	143		2		2		145				7	01/01/2030
31384N-SY-7	FED NATL MTG ASSOC #528935		12/01/2009	SCHEDULED REDEMPTION		17,281	17,281	17,443	17,425		(144)		(144)		17,281				571	07/01/2015
31384P-D8-5	FED NATL MTG ASSOC #529427		12/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2030
31384P-QQ-1	FED NATL MTG ASSOC #529763		07/01/2009	SCHEDULED REDEMPTION		2,057	2,057	2,105	2,043		14		14		2,057				90	02/01/2030
31384Q-FU-2	FED NATL MTG ASSOC #530379		12/01/2009	SCHEDULED REDEMPTION		23	23	24	23						23				1	03/01/2015
31384R-AX-9	FED NATL MTG ASSOC #531122		05/01/2009	SCHEDULED REDEMPTION		2,840	2,840	2,906	2,827		13		13		2,840				88	02/01/2030
31384R-KE-0	FED NATL MTG ASSOC #531393		12/01/2009	SCHEDULED REDEMPTION		1,868	1,868	1,916	1,904		(36)		(36)		1,868				82	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652		12/01/2009	SCHEDULED REDEMPTION		333	333	336	333						333				16	03/01/2015
31384S-E2-1	FED NATL MTG ASSOC #532153		12/01/2009	SCHEDULED REDEMPTION		167	167	171	166		1		1		167				9	02/01/2030
31384S-QY-8	FED NATL MTG ASSOC #532471		12/01/2009	SCHEDULED REDEMPTION		147	147	144	145		3		3		147				7	03/01/2030
31384S-WZ-8	FED NATL MTG ASSOC #532664		12/01/2009	SCHEDULED REDEMPTION		60	60	61	60						60				3	07/01/2015
31384S-2W-8	FED NATL MTG ASSOC #532789		12/01/2009	SCHEDULED REDEMPTION		26,899	26,899	27,362	27,068		(169)		(169)		26,899				917	04/01/2016
31384T-FN-2	FED NATL MTG ASSOC #533073		12/01/2009	SCHEDULED REDEMPTION		1,462	1,462	1,518	1,533		(72)		(72)		1,462				56	06/01/2030
31384T-JB-4	FED NATL MTG ASSOC #533158		12/01/2009	SCHEDULED REDEMPTION		2,094	2,094	2,029	2,049		45		45		2,094				93	03/01/2020
31384T-SC-2	FED NATL MTG ASSOC #533415		12/01/2009	SCHEDULED REDEMPTION		1,237	1,237	1,247	1,237						1,237				57	04/01/2015
31384T-SF-5	FED NATL MTG ASSOC #533418		12/01/2009	SCHEDULED REDEMPTION		291	291	297	291						291				14	04/01/2015

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
31384T-YV-3	FED NATL MTG ASSOC #533624		12/01/2009	SCHEDULED REDEMPTION		1,752	1,752	1,786	1,753		(1)		(1)		1,752				82	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2009	SCHEDULED REDEMPTION		1,518	1,518	1,532	1,528		(10)		(10)		1,518				74	07/01/2015
31384U-FM-1	FED NATL MTG ASSOC #533972		12/01/2009	SCHEDULED REDEMPTION		103	103	107	110		(7)		(7)		103				5	03/01/2030
31384U-PG-3	FED NATL MTG ASSOC #534223		12/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					04/01/2030
31384V-LK-6	FED NATL MTG ASSOC #535030		12/01/2009	SCHEDULED REDEMPTION		2,908	2,908	3,029	3,019		(111)		(111)		2,908				138	12/01/2029
31384V-T4-4	FED NATL MTG ASSOC #535271		12/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				2	05/01/2030
31384V-UG-5	FED NATL MTG ASSOC #535283		12/01/2009	SCHEDULED REDEMPTION		2,110	2,110	2,191	2,200		(90)		(90)		2,110				102	05/01/2030
31384V-UL-4	FED NATL MTG ASSOC #535287		12/01/2009	SCHEDULED REDEMPTION		2,576	2,576	2,675	2,681		(104)		(104)		2,576				112	05/01/2030
31384V-UP-5	FED NATL MTG ASSOC #535290		12/01/2009	SCHEDULED REDEMPTION		2,499	2,499	2,595	2,604		(105)		(105)		2,499				143	05/01/2030
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2009	SCHEDULED REDEMPTION		795	795	842	846		(51)		(51)		795				44	04/01/2030
31384V-WD-0	FED NATL MTG ASSOC #535344		12/01/2009	SCHEDULED REDEMPTION		4,478	4,478	4,428	4,430		48		48		4,478				174	05/01/2030
31384V-X4-9	FED NATL MTG ASSOC #535399		12/01/2009	SCHEDULED REDEMPTION		980	980	1,018	1,037		(56)		(56)		980				49	07/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2009	SCHEDULED REDEMPTION		1,677	1,677	1,776	1,770		(94)		(94)		1,677				93	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461		12/01/2009	SCHEDULED REDEMPTION		1,364	1,364	1,387	1,376		(12)		(12)		1,364				60	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2009	SCHEDULED REDEMPTION		90,847	90,847	92,426	91,633		(785)		(785)		90,847				3,282	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2009	SCHEDULED REDEMPTION		3,543	3,543	3,635	3,621		(78)		(78)		3,543				155	12/01/2015
31384W-B9-0	FED NATL MTG ASSOC #535664		12/01/2009	SCHEDULED REDEMPTION		4,460	4,460	4,645	4,630		(170)		(170)		4,460				224	01/01/2031
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2009	SCHEDULED REDEMPTION		3,200	3,200	3,246	3,244		(43)		(43)		3,200				145	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824		12/01/2009	SCHEDULED REDEMPTION		8,509	8,509	8,630	8,670		(162)		(162)		8,509				381	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2009	SCHEDULED REDEMPTION		23,773	23,773	24,152	23,986		(213)		(213)		23,773				898	04/01/2016
31384W-KT-6	FED NATL MTG ASSOC #535906		12/01/2009	SCHEDULED REDEMPTION		61	61	63	63		(3)		(3)		61				3	05/01/2031
31384W-KY-5	FED NATL MTG ASSOC #535911		12/01/2009	SCHEDULED REDEMPTION		3,886	3,886	3,877	3,877		9		9		3,886				156	05/01/2031
31384W-KZ-2	FED NATL MTG ASSOC #535912		12/01/2009	SCHEDULED REDEMPTION		4,517	4,517	4,746	4,730		(212)		(212)		4,517				122	05/01/2031
31384W-W9-7	FED NATL MTG ASSOC #536272		12/01/2009	SCHEDULED REDEMPTION		56	56	58	59		(3)		(3)		56				3	06/01/2030
31384W-ZF-0	FED NATL MTG ASSOC #536342		12/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2009	SCHEDULED REDEMPTION		1,007	1,007	1,017	1,014		(6)		(6)		1,007				67	04/01/2015
31384W-2J-8	FED NATL MTG ASSOC #536377		12/01/2009	SCHEDULED REDEMPTION		1,089	1,089	1,110	1,089						1,089				51	05/01/2015
31384X-F4-5	FED NATL MTG ASSOC #536687		12/01/2009	SCHEDULED REDEMPTION		145	145	151	154		(9)		(9)		145				7	05/01/2030
31384X-PU-6	FED NATL MTG ASSOC #536935		12/01/2009	SCHEDULED REDEMPTION		351	351	364	369		(19)		(19)		351				18	05/01/2030
31384X-RT-7	FED NATL MTG ASSOC #536998		12/01/2009	SCHEDULED REDEMPTION		37,872	37,872	38,800	38,807		(935)		(935)		37,872				2,118	03/01/2030
31384X-RU-4	FED NATL MTG ASSOC #536999		12/01/2009	SCHEDULED REDEMPTION		7,142	7,142	7,417	7,526		(383)		(383)		7,142				379	03/01/2030
31384X-5D-6	FED NATL MTG ASSOC #537344		12/01/2009	SCHEDULED REDEMPTION		1,117	1,117	1,127	1,123		(6)		(6)		1,117				56	06/01/2015
31384Y-NX-0	FED NATL MTG ASSOC #537806		12/01/2009	SCHEDULED REDEMPTION		340	340	353	355		(15)		(15)		340				17	05/01/2030
31384Y-2U-9	FED NATL MTG ASSOC #538187		12/01/2009	SCHEDULED REDEMPTION		65	65	68	70		(4)		(4)		65				3	05/01/2030
31384Y-6P-6	FED NATL MTG ASSOC #538278		12/01/2009	SCHEDULED REDEMPTION		143	143	147	146		(3)		(3)		143				6	05/01/2015
31385A-LE-5	FED NATL MTG ASSOC #538625		12/01/2009	SCHEDULED REDEMPTION		42	42	44	45		(4)		(4)		42				2	06/01/2030
31385A-XJ-1	FED NATL MTG ASSOC #538981		12/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030
31385B-Z7-3	FED NATL MTG ASSOC #539966		12/01/2009	SCHEDULED REDEMPTION		7,292	7,292	7,433	7,294		(2)		(2)		7,292				366	05/01/2015
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2009	SCHEDULED REDEMPTION		50,524	50,524	52,466	54,327		(3,803)		(3,803)		50,524				1,006	07/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2009	SCHEDULED REDEMPTION		278	278	289	294		(16)		(16)		278				14	05/01/2030
31385C-ZR-7	FED NATL MTG ASSOC #540852		12/01/2009	SCHEDULED REDEMPTION		76,845	76,845	80,669	79,788		(2,943)		(2,943)		76,845				3,273	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864		12/01/2009	SCHEDULED REDEMPTION		6,214	6,214	6,523	6,462		(248)		(248)		6,214				241	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327		12/01/2009	SCHEDULED REDEMPTION		4,210	4,210	4,292	4,211		(1)		(1)		4,210				197	05/01/2015
31385D-4L-2	FED NATL MTG ASSOC #541827		12/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2030
31385D-4U-2	FED NATL MTG ASSOC #541835		12/01/2009	SCHEDULED REDEMPTION		2,981	2,981	3,038	2,982		(1)		(1)		2,981				143	06/01/2015
31385D-6A-4	FED NATL MTG ASSOC #541865		12/01/2009	SCHEDULED REDEMPTION		815	815	846	883		(69)		(69)		815				65	07/01/2030
31385E-BT-5	FED NATL MTG ASSOC #541950		12/01/2009	SCHEDULED REDEMPTION		577	577	600	616		(39)		(39)		577				29	07/01/2030
31385E-VP-1	FED NATL MTG ASSOC #542522		05/01/2009	SCHEDULED REDEMPTION		7,805	7,805	8,105	8,214		(409)		(409)		7,805				259	07/01/2030
31385E-WN-5	FED NATL MTG ASSOC #542553		08/01/2009	SCHEDULED REDEMPTION		4,038	4,038	4,116	4,039		(1)		(1)		4,038				189	07/01/2015
31385F-DQ-6	FED NATL MTG ASSOC #542911		09/01/2009	SCHEDULED REDEMPTION		8,733	8,733	9,069	9,165		(432)		(432)		8,733				521	06/01/2030
31385F-F8-4	FED NATL MTG ASSOC #542991		12/01/2009	SCHEDULED REDEMPTION		43	43	45	46		(3)		(3)		43				2	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2009	SCHEDULED REDEMPTION		787	787	834	831		(44)		(44)		787				42	06/01/2030
31385F-MZ-6	FED NATL MTG ASSOC #543176		12/01/2009	SCHEDULED REDEMPTION		440	440	457	471		(31)		(31)		440				26	07/01/2030
31385F-6E-1	FED NATL MTG ASSOC #543669		12/01/2009	SCHEDULED REDEMPTION		9,029	9,029	9,204	9,031		(3)		(3)		9,029				587	07/01/2015
31385G-DG-6	FED NATL MTG ASSOC #543803		12/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	07/01/2030
31385G-FZ-2	FED NATL MTG ASSOC #543884		12/01/2009	SCHEDULED REDEMPTION		28,356	28,356	29,446	30,493		(2,137)		(2,137)		28,356				1,018	07/01/2030
31385G-RH-9	FED NATL MTG ASSOC #544188		12/01/2009	SCHEDULED REDEMPTION		28,610	28,610	29,164	28,617		(7)		(7)		28,610				1,490	08/01/2015
31385G-S9-6	FED NATL MTG ASSOC #544244		12/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	07/01/2030
31385H-PZ-9	FED NATL MTG ASSOC #545040		12/01/2009	SCHEDULED REDEMPTION		2,786	2,786	2,893	2,786						2,786				105	09/01/2011

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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
31385H-S3-7	FED NATL MTG ASSOC #545138		12/01/2009	SCHEDULED REDEMPTION		4,014	4,014	4,116	4,111		(97)		(97)		4,014				151	08/01/2031
31385H-TB-8	FED NATL MTG ASSOC #545146		12/01/2009	SCHEDULED REDEMPTION		2,573	2,573	2,611	2,608		(35)		(35)		2,573				97	07/01/2031
31385H-Z7-0	FED NATL MTG ASSOC #545366		12/01/2009	SCHEDULED REDEMPTION		10,252	10,252	10,664	10,572		(320)		(320)		10,252				378	12/01/2016
31385J-BZ-0	FED NATL MTG ASSOC #545556		12/01/2009	SCHEDULED REDEMPTION		925	925	947	943		(18)		(18)		925				43	04/01/2032
31385J-DJ-4	FED NATL MTG ASSOC #545605		12/01/2009	SCHEDULED REDEMPTION		231,141	231,141	236,629	235,921		(4,779)		(4,779)		231,141				10,415	05/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2009	SCHEDULED REDEMPTION		124,688	124,688	130,511	129,425		(4,737)		(4,737)		124,688				4,582	05/01/2017
31385J-G8-5	FED NATL MTG ASSOC #545723		12/01/2009	SCHEDULED REDEMPTION		14,813	14,813	15,198	15,176		(363)		(363)		14,813				654	04/01/2032
31385J-JD-1	FED NATL MTG ASSOC #545760		12/01/2009	SCHEDULED REDEMPTION		8,015	8,015	8,179	8,165		(150)		(150)		8,015				320	07/01/2032
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2009	SCHEDULED REDEMPTION		193	193	202			(10)		(10)		193				1	08/01/2017
31385J-NG-9	FED NATL MTG ASSOC #545891		12/01/2009	SCHEDULED REDEMPTION		332	332	343	342		(10)		(10)		332				13	07/01/2032
31385J-SH-2	FED NATL MTG ASSOC #546020		12/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030
31385J-U7-1	FED NATL MTG ASSOC #546106		12/01/2009	SCHEDULED REDEMPTION		264	264	274	277		(13)		(13)		264				13	07/01/2030
31385K-NE-1	FED NATL MTG ASSOC #546789		12/01/2009	SCHEDULED REDEMPTION		4,410	4,410	4,480	4,457		(46)		(46)		4,410				151	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		12/01/2009	SCHEDULED REDEMPTION		835	835	850	840		(5)		(5)		835				36	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866		12/01/2009	SCHEDULED REDEMPTION		422	422	433	430		(8)		(8)		422				18	08/01/2015
31385K-UP-8	FED NATL MTG ASSOC #546990		12/01/2009	SCHEDULED REDEMPTION		53	53	55	56		(3)		(3)		53				3	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2009	SCHEDULED REDEMPTION		165	165	169	169		(4)		(4)		165				7	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200		12/01/2009	SCHEDULED REDEMPTION		8,426	8,426	8,589	8,428		(2)		(2)		8,426				515	08/01/2015
31385N-CW-7	FED NATL MTG ASSOC #547385		12/01/2009	SCHEDULED REDEMPTION		995	995	1,033	1,055		(60)		(60)		995				79	07/01/2030
31385N-EV-7	FED NATL MTG ASSOC #547448		12/01/2009	SCHEDULED REDEMPTION		64	64	67	68		(3)		(3)		64				3	09/01/2030
31385N-FN-4	FED NATL MTG ASSOC #547473		12/01/2009	SCHEDULED REDEMPTION		311	311	323	332		(21)		(21)		311				16	07/01/2030
31385N-F3-8	FED NATL MTG ASSOC #547486		12/01/2009	SCHEDULED REDEMPTION		142	142	147	151		(9)		(9)		142				7	08/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2009	SCHEDULED REDEMPTION		25	25	26	27		(1)		(1)		25				1	08/01/2030
31385N-Q9-3	FED NATL MTG ASSOC #547780		12/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	09/01/2030
31385N-7B-9	FED NATL MTG ASSOC #548190		12/01/2009	SCHEDULED REDEMPTION		205	205	211	211		(6)		(6)		205				10	10/01/2030
31385P-H6-4	FED NATL MTG ASSOC #548453		12/01/2009	SCHEDULED REDEMPTION		3,968	3,968	4,169	4,165		(197)		(197)		3,968				121	11/01/2029
31385P-WG-5	FED NATL MTG ASSOC #548847		01/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					08/01/2015
31385P-WV-2	FED NATL MTG ASSOC #548860		10/01/2009	SCHEDULED REDEMPTION		8,183	8,183	8,498	8,738		(555)		(555)		8,183				542	09/01/2030
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2009	SCHEDULED REDEMPTION		619	619	656	652		(33)		(33)		619				34	06/01/2030
31385Q-AR-3	FED NATL MTG ASSOC #549116		12/01/2009	SCHEDULED REDEMPTION		87	87	91	92		(5)		(5)		87				4	08/01/2030
31385Q-A4-4	FED NATL MTG ASSOC #549127		12/01/2009	SCHEDULED REDEMPTION		445	445	463	477		(32)		(32)		445				31	08/01/2030
31385Q-U3-4	FED NATL MTG ASSOC #549702		07/01/2009	SCHEDULED REDEMPTION		369	369	384	386		(17)		(17)		369				17	08/01/2030
31385Q-ZR-6	FED NATL MTG ASSOC #549852		12/01/2009	SCHEDULED REDEMPTION		1,258	1,258	1,306	1,300		(42)		(42)		1,258				51	08/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038		12/01/2009	SCHEDULED REDEMPTION		44,798	44,798	45,666	44,809		(10)		(10)		44,798				1,356	10/01/2015
31385R-K8-2	FED NATL MTG ASSOC #550319		12/01/2009	SCHEDULED REDEMPTION		3,146	3,146	3,267	3,358		(212)		(212)		3,146				216	08/01/2030
31385R-WX-4	FED NATL MTG ASSOC #550662		12/01/2009	SCHEDULED REDEMPTION		852	852	884	898		(46)		(46)		852				43	08/01/2030
31385R-3Y-4	FED NATL MTG ASSOC #550815		12/01/2009	SCHEDULED REDEMPTION		2,899	2,899	2,949	2,924		(25)		(25)		2,899				127	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866		12/01/2009	SCHEDULED REDEMPTION		597	597	609	597						597				23	10/01/2015
31385S-FW-3	FED NATL MTG ASSOC #551081		12/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	02/01/2031
31385S-NA-2	FED NATL MTG ASSOC #551285		12/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2030
31385U-QP-1	FED NATL MTG ASSOC #553162		12/01/2009	SCHEDULED REDEMPTION		237	237	246	251		(14)		(14)		237				11	09/01/2030
31385U-7A-5	FED NATL MTG ASSOC #553589		12/01/2009	SCHEDULED REDEMPTION		164	164	171	173		(8)		(8)		164				8	10/01/2030
31385W-BN-8	FED NATL MTG ASSOC #554545		12/01/2009	SCHEDULED REDEMPTION		642	642	669	667		(25)		(25)		642				29	11/01/2030
31385W-KD-0	FED NATL MTG ASSOC #554792		12/01/2009	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				2	11/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2009	SCHEDULED REDEMPTION		15,248	15,248	16,006			(759)		(759)		15,248				76	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2009	SCHEDULED REDEMPTION		168,113	168,113	176,405	174,890		(6,777)		(6,777)		168,113				6,090	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2009	SCHEDULED REDEMPTION		171,925	171,925	180,481	178,901		(6,976)		(6,976)		171,925				6,351	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2009	SCHEDULED REDEMPTION		33,777	33,777	35,458	35,160		(1,384)		(1,384)		33,777				1,239	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2009	SCHEDULED REDEMPTION		8,050	8,050	8,374	8,324		(273)		(273)		8,050				298	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2009	SCHEDULED REDEMPTION		2,332	2,332	2,448			(116)		(116)		2,332				12	03/01/2018
31385X-NN-3	FED NATL MTG ASSOC #555797		12/01/2009	SCHEDULED REDEMPTION		24,307	24,307	25,003	24,935		(628)		(628)		24,307				1,112	10/01/2033
31385X-TL-1	FED NATL MTG ASSOC #555955		12/01/2009	SCHEDULED REDEMPTION		1,471	1,471	1,468	1,468		3		3		1,471				62	10/01/2033
31385X-2P-1	FED NATL MTG ASSOC #556182		12/01/2009	SCHEDULED REDEMPTION		7,984	7,984	7,990	7,990		(6)		(6)		7,984				426	07/01/2030
31385X-5W-3	FED NATL MTG ASSOC #556261		12/01/2009	SCHEDULED REDEMPTION		1,182	1,182	1,172	1,177		6		6		1,182				32	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278		12/01/2009	SCHEDULED REDEMPTION		6,537	6,537	6,650	6,586		(48)		(48)		6,537				289	03/01/2016
31385Y-G4-1	FED NATL MTG ASSOC #556519		12/01/2009	SCHEDULED REDEMPTION		2,331	2,331	2,420	2,473		(143)		(143)		2,331				164	10/01/2030
31386A-CY-0	FED NATL MTG ASSOC #557287		12/01/2009	SCHEDULED REDEMPTION		804	804	822	801		3		3		804				27	09/01/2030
31386A-KH-8	FED NATL MTG ASSOC #557496		12/01/2009	SCHEDULED REDEMPTION		5,651	5,651	5,597	5,562		89		89		5,651				283	12/01/2030
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2009	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				4	10/01/2015

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
31386B-M4-3	FED NATL MTG ASSOC #558479		12/01/2009	SCHEDULED REDEMPTION		27	27	29	34		(6)		(6)		27				1	09/01/2030
31386B-5L-4	FED NATL MTG ASSOC #558951		12/01/2009	SCHEDULED REDEMPTION		2,577	2,577	2,644	2,634		(57)		(57)		2,577				113	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2009	SCHEDULED REDEMPTION		13,253	13,253	13,510	13,256		(3)		(3)		13,253				620	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2009	SCHEDULED REDEMPTION		81,803	81,803	83,388	81,819		(16)		(16)		81,803				4,856	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2009	SCHEDULED REDEMPTION		3,323	3,323	3,409	3,393		(70)		(70)		3,323				145	01/01/2016
31386D-6L-9	FED NATL MTG ASSOC #560775		12/01/2009	SCHEDULED REDEMPTION		53	53	55	55		(3)		(3)		53				3	10/01/2030
31386E-CL-0	FED NATL MTG ASSOC #560875		12/01/2009	SCHEDULED REDEMPTION		234	234	228	228		6		6		234				9	03/01/2031
31386E-CQ-9	FED NATL MTG ASSOC #560879		12/01/2009	SCHEDULED REDEMPTION		2,306	2,306	2,394	2,432		(126)		(126)		2,306				108	03/01/2031
31386E-CS-5	FED NATL MTG ASSOC #560881		12/01/2009	SCHEDULED REDEMPTION		5,502	5,502	5,635	5,623		(121)		(121)		5,502				242	03/01/2031
31386E-SS-8	FED NATL MTG ASSOC #561329		12/01/2009	SCHEDULED REDEMPTION		768	768	788	783		(16)		(16)		768				13	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495		12/01/2009	SCHEDULED REDEMPTION		9,821	9,821	10,011	9,823		(2)		(2)		9,821				459	02/01/2016
31386E-YM-4	FED NATL MTG ASSOC #561516		12/01/2009	SCHEDULED REDEMPTION		84	84	88	88		(4)		(4)		84				4	12/01/2030
31386E-7L-6	FED NATL MTG ASSOC #561699		12/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	01/01/2031
31386F-BJ-3	FED NATL MTG ASSOC #561741		12/01/2009	SCHEDULED REDEMPTION		912	912	929	928		(16)		(16)		912				37	01/01/2031
31386F-CE-3	FED NATL MTG ASSOC #561769		12/01/2009	SCHEDULED REDEMPTION		4,242	4,242	4,315	4,273		(31)		(31)		4,242				113	12/01/2015
31386G-CK-7	FED NATL MTG ASSOC #562674		12/01/2009	SCHEDULED REDEMPTION		13,426	13,426	14,046	13,974		(548)		(548)		13,426				661	02/01/2031
31386H-AJ-0	FED NATL MTG ASSOC #563509		12/01/2009	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					12/01/2030
31386H-CY-5	FED NATL MTG ASSOC #563587		12/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	12/01/2030
31386H-H2-0	FED NATL MTG ASSOC #563749		12/01/2009	SCHEDULED REDEMPTION		354	354	359	360		(6)		(6)		354				15	02/01/2031
31386H-MX-6	FED NATL MTG ASSOC #563874		12/01/2009	SCHEDULED REDEMPTION		5,142	5,142	5,275	5,314		(172)		(172)		5,142				225	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955		12/01/2009	SCHEDULED REDEMPTION		296	296	301	299		(3)		(3)		296				13	12/01/2015
31386J-AA-5	FED NATL MTG ASSOC #564401		12/01/2009	SCHEDULED REDEMPTION		8	8	9	9						8					12/01/2030
31386J-FC-6	FED NATL MTG ASSOC #564563		12/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					02/01/2031
31386J-QM-2	FED NATL MTG ASSOC #564860		12/01/2009	SCHEDULED REDEMPTION		5,120	5,120	5,317	5,366		(246)		(246)		5,120				256	05/01/2031
31386J-UN-5	FED NATL MTG ASSOC #564989		12/01/2009	SCHEDULED REDEMPTION		2,931	2,931	2,982	2,956		(24)		(24)		2,931				134	03/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2009	SCHEDULED REDEMPTION		4,864	4,864	4,990	4,955		(90)		(90)		4,864				168	01/01/2016
31386L-FL-1	FED NATL MTG ASSOC #566371		12/01/2009	SCHEDULED REDEMPTION		106	106	105	104		2		2		106				4	12/01/2030
31386L-RW-4	FED NATL MTG ASSOC #566701		12/01/2009	SCHEDULED REDEMPTION		43,989	43,989	45,680	45,886		(1,897)		(1,897)		43,989				3,310	12/01/2030
31386L-WM-0	FED NATL MTG ASSOC #566852		12/01/2009	SCHEDULED REDEMPTION		11,215	11,215	11,394	11,307		(92)		(92)		11,215				438	09/01/2016
31386M-AE-0	FED NATL MTG ASSOC #567105		12/01/2009	SCHEDULED REDEMPTION		1,159	1,159	1,186	1,186		(27)		(27)		1,159				85	12/01/2030
31386M-GR-5	FED NATL MTG ASSOC #567308		12/01/2009	SCHEDULED REDEMPTION		12,024	12,024	11,927	12,005		20		20		12,024				450	01/01/2016
31386M-QP-8	FED NATL MTG ASSOC #567562		12/01/2009	SCHEDULED REDEMPTION		173	173	177	176		(3)		(3)		173				8	01/01/2016
31386M-R7-7	FED NATL MTG ASSOC #567610		12/01/2009	SCHEDULED REDEMPTION		742	742	734	737		5		5		742				26	02/01/2031
31386N-VS-4	FED NATL MTG ASSOC #568625		12/01/2009	SCHEDULED REDEMPTION		376	376	384	383		(7)		(7)		376				18	01/01/2031
31386N-YF-9	FED NATL MTG ASSOC #568710		10/01/2009	SCHEDULED REDEMPTION		2,660	2,660	2,712	2,661		(1)		(1)		2,660				122	02/01/2016
31386P-CX-9	FED NATL MTG ASSOC #568986		12/01/2009	SCHEDULED REDEMPTION		26,951	26,951	27,473	26,957		(6)		(6)		26,951				846	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249		12/01/2009	SCHEDULED REDEMPTION		68,329	68,329	69,418	68,840		(511)		(511)		68,329				2,583	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2009	SCHEDULED REDEMPTION		1,962	1,962	2,041	2,023		(61)		(61)		1,962				73	06/01/2016
31386P-S6-1	FED NATL MTG ASSOC #569441		12/01/2009	SCHEDULED REDEMPTION		1,080	1,080	1,122	1,116		(36)		(36)		1,080				54	01/01/2031
31386P-WU-3	FED NATL MTG ASSOC #569559		12/01/2009	SCHEDULED REDEMPTION		2,653	2,653	2,698	2,670		(17)		(17)		2,653				116	03/01/2016
31386P-ZD-8	FED NATL MTG ASSOC #569640		12/01/2009	SCHEDULED REDEMPTION		4,649	4,649	4,923	4,873		(225)		(225)		4,649				270	01/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2009	SCHEDULED REDEMPTION		6,024	6,024	6,127	6,087		(63)		(63)		6,024				207	02/01/2016
31386Q-FM-8	FED NATL MTG ASSOC #569972		12/01/2009	SCHEDULED REDEMPTION		52	52	54	54		(1)		(1)		52				3	03/01/2031
31386Q-XU-0	FED NATL MTG ASSOC #570491		12/01/2009	SCHEDULED REDEMPTION		3,432	3,432	3,498	3,433		(1)		(1)		3,432				161	01/01/2016
31386R-WR-6	FED NATL MTG ASSOC #571356		12/01/2009	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	02/01/2031
31386S-CH-8	FED NATL MTG ASSOC #571672		12/01/2009	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	02/01/2031
31386S-EE-3	FED NATL MTG ASSOC #571733		12/01/2009	SCHEDULED REDEMPTION		714	714	708	711		3		3		714				27	02/01/2016
31386S-LS-4	FED NATL MTG ASSOC #571937		12/01/2009	SCHEDULED REDEMPTION		38	38	38	38						38				2	06/01/2031
31386S-PD-3	FED NATL MTG ASSOC #572020		12/01/2009	SCHEDULED REDEMPTION		1,881	1,881	1,866	1,877		4		4		1,881				70	04/01/2016
31386T-AS-4	FED NATL MTG ASSOC #572517		12/01/2009	SCHEDULED REDEMPTION		5,981	5,981	6,211	6,372		(391)		(391)		5,981				168	03/01/2031
31386T-GZ-2	FED NATL MTG ASSOC #572716		12/01/2009	SCHEDULED REDEMPTION		7,337	7,337	7,463	7,409		(72)		(72)		7,337				321	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726		12/01/2009	SCHEDULED REDEMPTION		5,391	5,391	5,484	5,431		(40)		(40)		5,391				223	03/01/2016
31386T-KR-5	FED NATL MTG ASSOC #572804		07/01/2009	SCHEDULED REDEMPTION		44,372	44,372	46,078	45,817		(1,445)		(1,445)		44,372				2,063	03/01/2031
31386T-KY-0	FED NATL MTG ASSOC #572811		12/01/2009	SCHEDULED REDEMPTION		3,028	3,028	3,080	3,053		(25)		(25)		3,028				132	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921		12/01/2009	SCHEDULED REDEMPTION		2,286	2,286	2,345	2,331		(45)		(45)		2,286				116	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303		12/01/2009	SCHEDULED REDEMPTION		871	871	886	883		(11)		(11)		871				38	03/01/2016
31386U-RN-4	FED NATL MTG ASSOC #573893		12/01/2009	SCHEDULED REDEMPTION		1,998	1,998	1,941	1,943		55		55		1,998				55	04/01/2031
31386U-U3-4	FED NATL MTG ASSOC #574002		12/01/2009	SCHEDULED REDEMPTION		5,366	5,366	5,323	5,357		9		9		5,366				141	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		12/01/2009	SCHEDULED REDEMPTION		187	187	196			(9)		(9)		187				1	05/01/2016

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
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2009	SCHEDULED REDEMPTION		18,232	18,232	18,618	18,469		(237)		(237)		18,232				828	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		12/01/2009	SCHEDULED REDEMPTION		10,831	10,831	11,111	11,007		(176)		(176)		10,831				474	07/01/2016
31386Y-E5-9	FED NATL MTG ASSOC #577156		12/01/2009	SCHEDULED REDEMPTION		5,151	5,151	5,001	5,009		142		142		5,151				220	05/01/2031
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2009	SCHEDULED REDEMPTION		19,926	19,926	19,290	19,346		580		580		19,926				857	04/01/2021
31386Y-3L-6	FED NATL MTG ASSOC #577803		12/01/2009	SCHEDULED REDEMPTION		81	81	79	79		2		2		81				3	04/01/2031
31387B-C9-2	FED NATL MTG ASSOC #578896		12/01/2009	SCHEDULED REDEMPTION		2,392	2,392	2,321	2,325		67		67		2,392				63	04/01/2031
31387C-BV-2	FED NATL MTG ASSOC #579752		12/01/2009	SCHEDULED REDEMPTION		27,109	27,109	26,304	26,345		765		765		27,109				1,141	04/01/2031
31387C-QS-3	FED NATL MTG ASSOC #580165		12/01/2009	SCHEDULED REDEMPTION		69,410	69,410	71,733	70,973		(1,564)		(1,564)		69,410				2,203	09/01/2016
31387D-BR-9	FED NATL MTG ASSOC #580648		12/01/2009	SCHEDULED REDEMPTION		797	797	828	845		(48)		(48)		797				41	05/01/2031
31387D-MB-2	FED NATL MTG ASSOC #580954		12/01/2009	SCHEDULED REDEMPTION		273	273	286			(14)		(14)		273				1	05/01/2016
31387E-FB-8	FED NATL MTG ASSOC #581662		12/01/2009	SCHEDULED REDEMPTION		13,237	13,237	13,606	13,552		(315)		(315)		13,237				660	07/01/2031
31387E-MA-2	FED NATL MTG ASSOC #581853		12/01/2009	SCHEDULED REDEMPTION		66,526	66,526	69,836	69,197		(2,672)		(2,672)		66,526				2,475	07/01/2016
31387E-Q4-2	FED NATL MTG ASSOC #581975		12/01/2009	SCHEDULED REDEMPTION		1,673	1,673	1,756	1,747		(73)		(73)		1,673				68	08/01/2031
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2009	SCHEDULED REDEMPTION		889	889	923	955		(66)		(66)		889				44	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		12/01/2009	SCHEDULED REDEMPTION		1,289	1,289	1,291	1,290		(1)		(1)		1,289				52	05/01/2016
31387H-XK-1	FED NATL MTG ASSOC #584882		12/01/2009	SCHEDULED REDEMPTION		1,663	1,663	1,706	1,694		(32)		(32)		1,663				73	05/01/2016
31387H-2V-1	FED NATL MTG ASSOC #584988		12/01/2009	SCHEDULED REDEMPTION		160	160	164	164		(4)		(4)		160				8	09/01/2031
31387J-FK-7	FED NATL MTG ASSOC #585270		12/01/2009	SCHEDULED REDEMPTION		3,429	3,429	3,484	3,458		(29)		(29)		3,429				139	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		12/01/2009	SCHEDULED REDEMPTION		4,035	4,035	4,100	4,067		(32)		(32)		4,035				164	07/01/2016
31387M-KC-2	FED NATL MTG ASSOC #588091		12/01/2009	SCHEDULED REDEMPTION		499	499	508	507		(7)		(7)		499				24	06/01/2031
31387N-YY-7	FED NATL MTG ASSOC #589427		07/01/2009	SCHEDULED REDEMPTION		77,666	77,666	80,652	80,873		(3,207)		(3,207)		77,666				3,611	07/01/2031
31387N-ZS-9	FED NATL MTG ASSOC #589453		12/01/2009	SCHEDULED REDEMPTION		31,918	31,918	31,963	31,955		(37)		(37)		31,918				1,171	07/01/2031
31387N-3T-2	FED NATL MTG ASSOC #589510		12/01/2009	SCHEDULED REDEMPTION		4,547	4,547	4,655	4,643		(96)		(96)		4,547				243	08/01/2031
31387P-LP-5	FED NATL MTG ASSOC #589934		12/01/2009	SCHEDULED REDEMPTION		538	538	559	565		(26)		(26)		538				27	06/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721		12/01/2009	SCHEDULED REDEMPTION		12,240	12,240	12,435	12,342		(101)		(101)		12,240				407	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091		12/01/2009	SCHEDULED REDEMPTION		24,108	24,108	24,451	24,419		(311)		(311)		24,108				953	08/01/2031
31387R-AJ-7	FED NATL MTG ASSOC #591409		12/01/2009	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				4	06/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2009	SCHEDULED REDEMPTION		14,053	14,053	13,609	13,651		402		402		14,053				541	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708		12/01/2009	SCHEDULED REDEMPTION		3,945	3,945	3,950	3,950		(5)		(5)		3,945				162	08/01/2031
31387S-Y3-4	FED NATL MTG ASSOC #593030		12/01/2009	SCHEDULED REDEMPTION		226	226	231	231		(4)		(4)		226				11	09/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876		12/01/2009	SCHEDULED REDEMPTION		14,117	14,117	14,598	14,438		(322)		(322)		14,117				414	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134		12/01/2009	SCHEDULED REDEMPTION		8,997	8,997	9,140	9,079		(82)		(82)		8,997				436	07/01/2016
31387V-P5-2	FED NATL MTG ASSOC #595444		12/01/2009	SCHEDULED REDEMPTION		57	57	60	61		(3)		(3)		57				2	09/01/2031
31387V-4K-2	FED NATL MTG ASSOC #595826		12/01/2009	SCHEDULED REDEMPTION		8,541	8,541	8,678	8,607		(66)		(66)		8,541				385	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		12/01/2009	SCHEDULED REDEMPTION		16,845	16,845	17,114	16,972		(127)		(127)		16,845				820	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		12/01/2009	SCHEDULED REDEMPTION		3,710	3,710	3,769	3,739		(29)		(29)		3,710				150	09/01/2016
31387X-AY-1	FED NATL MTG ASSOC #596823		12/01/2009	SCHEDULED REDEMPTION		95	95	98	96		(1)		(1)		95				4	08/01/2031
31387X-RV-9	FED NATL MTG ASSOC #597300		12/01/2009	SCHEDULED REDEMPTION		22,774	22,774	23,580	23,527		(754)		(754)		22,774				911	09/01/2031
31387X-UC-7	FED NATL MTG ASSOC #597379		12/01/2009	SCHEDULED REDEMPTION		173	173	181			(9)		(9)		173				1	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411		12/01/2009	SCHEDULED REDEMPTION		9,713	9,713	10,196	10,105		(393)		(393)		9,713				302	10/01/2016
31388A-A4-6	FED NATL MTG ASSOC #598627		12/01/2009	SCHEDULED REDEMPTION		168	168	172	167		1		1		168				8	08/01/2031
31388A-4V-3	FED NATL MTG ASSOC #599436		12/01/2009	SCHEDULED REDEMPTION		158	158	161	161		(3)		(3)		158				7	06/01/2031
31388B-X3-1	FED NATL MTG ASSOC #600198		12/01/2009	SCHEDULED REDEMPTION		3,652	3,652	3,612	3,616		36		36		3,652				111	07/01/2031
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2009	SCHEDULED REDEMPTION		660	660	660	660		(1)		(1)		660				23	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584		12/01/2009	SCHEDULED REDEMPTION		4,645	4,645	4,651	4,650		(5)		(5)		4,645				200	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760		12/01/2009	SCHEDULED REDEMPTION		6,971	6,971	6,981	6,979		(8)		(8)		6,971				153	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768		12/01/2009	SCHEDULED REDEMPTION		92	92	92	92						92				4	08/01/2031
31388C-TA-8	FED NATL MTG ASSOC #600945		12/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		12/01/2009	SCHEDULED REDEMPTION		3,434	3,434	3,488	3,462		(28)		(28)		3,434				139	09/01/2016
31388C-7B-0	FED NATL MTG ASSOC #601290		12/01/2009	SCHEDULED REDEMPTION		28,268	28,268	28,307	28,302		(34)		(34)		28,268				929	08/01/2031
31388D-YD-4	FED NATL MTG ASSOC #602008		12/01/2009	SCHEDULED REDEMPTION		1,035	1,035	1,075	1,100		(65)		(65)		1,035				71	08/01/2031
31388D-4W-5	FED NATL MTG ASSOC #602137		12/01/2009	SCHEDULED REDEMPTION		670	670	681	675		(6)		(6)		670				25	09/01/2016
31388E-GD-2	FED NATL MTG ASSOC #602396		12/01/2009	SCHEDULED REDEMPTION		1,137	1,137	1,181	1,219		(82)		(82)		1,137				59	08/01/2031
31388G-XJ-5	FED NATL MTG ASSOC #604681		12/01/2009	SCHEDULED REDEMPTION		372	372	380	379		(8)		(8)		372				18	09/01/2031
31388H-B8-1	FED NATL MTG ASSOC #604963		12/01/2009	SCHEDULED REDEMPTION		191	191	196	195		(4)		(4)		191				9	11/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407		12/01/2009	SCHEDULED REDEMPTION		1,325	1,325	1,403	1,383		(58)		(58)		1,325				70	05/01/2031
31388J-EU-5	FED NATL MTG ASSOC #605947		12/01/2009	SCHEDULED REDEMPTION		11,860	11,860	12,049	11,963		(102)		(102)		11,860				481	09/01/2016
31388J-S9-7	FED NATL MTG ASSOC #606344		12/01/2009	SCHEDULED REDEMPTION		1,682	1,682	1,769	1,760		(78)		(78)		1,682				77	10/01/2031
31388J-TE-5	FED NATL MTG ASSOC #606349		12/01/2009	SCHEDULED REDEMPTION		6,115	6,115	6,241	6,254		(139)		(139)		6,115				288	10/01/2031

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
31388K-XT-4	FED NATL MTG ASSOC #607390		12/01/2009	SCHEDULED REDEMPTION		53,760	53,760	56,436	55,536		(2,206)		(2,206)		53,760				2,031	11/01/2016
31388K-4C-3	FED NATL MTG ASSOC #607519		12/01/2009	SCHEDULED REDEMPTION		52,833	52,833	52,246	52,308		525		525		52,833				1,696	11/01/2031
31388L-6H-8	FED NATL MTG ASSOC #608472		12/01/2009	SCHEDULED REDEMPTION		187	187	191	190		(3)		(3)		187				9	10/01/2031
31388M-UC-0	FED NATL MTG ASSOC #609079		12/01/2009	SCHEDULED REDEMPTION		3,111	3,111	3,160	3,135		(24)		(24)		3,111				125	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2009	SCHEDULED REDEMPTION		10,840	10,840	11,480	11,279		(439)		(439)		10,840				686	07/01/2031
31388N-GH-3	FED NATL MTG ASSOC #609600		12/01/2009	SCHEDULED REDEMPTION		4,233	4,233	4,310	4,292		(58)		(58)		4,233				238	11/01/2031
31388N-P4-2	FED NATL MTG ASSOC #609843		12/01/2009	SCHEDULED REDEMPTION		233	233	239	238		(5)		(5)		233				11	10/01/2031
31388P-CX-7	FED NATL MTG ASSOC #610386		12/01/2009	SCHEDULED REDEMPTION		942	942	961	957		(15)		(15)		942				41	10/01/2031
31388P-G3-9	FED NATL MTG ASSOC #610518		12/01/2009	SCHEDULED REDEMPTION		105	105	108	108		(2)		(2)		105				5	10/01/2031
31388P-HD-6	FED NATL MTG ASSOC #610528		12/01/2009	SCHEDULED REDEMPTION		3,548	3,548	3,695	3,656		(108)		(108)		3,548				116	10/01/2031
31388Q-BP-3	FED NATL MTG ASSOC #611246		12/01/2009	SCHEDULED REDEMPTION		561	561	572	572		(12)		(12)		561				26	06/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2009	SCHEDULED REDEMPTION		44,033	44,033	46,224	45,831		(1,798)		(1,798)		44,033				1,508	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2009	SCHEDULED REDEMPTION		12,212	12,212	12,702	12,592		(380)		(380)		12,212				482	12/01/2016
31388U-K6-6	FED NATL MTG ASSOC #615117		12/01/2009	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				3	11/01/2031
31388U-NZ-9	FED NATL MTG ASSOC #615208		12/01/2009	SCHEDULED REDEMPTION		556	556	572	574		(17)		(17)		556				27	10/01/2031
31388X-6U-3	FED NATL MTG ASSOC #618383		12/01/2009	SCHEDULED REDEMPTION		526	526	526	526						526				22	12/01/2031
31388Y-CL-4	FED NATL MTG ASSOC #618475		12/01/2009	SCHEDULED REDEMPTION		2,324	2,324	2,403	2,378		(54)		(54)		2,324				78	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807		12/01/2009	SCHEDULED REDEMPTION		32	32	33			(2)		(2)		32					09/01/2016
31389A-6E-8	FED NATL MTG ASSOC #620169		12/01/2009	SCHEDULED REDEMPTION		193	193	198	197		(4)		(4)		193				9	12/01/2031
31389B-H4-6	FED NATL MTG ASSOC #620451		12/01/2009	SCHEDULED REDEMPTION		2,801	2,801	2,905	2,894		(93)		(93)		2,801				108	01/01/2032
31389D-TB-3	FED NATL MTG ASSOC #622546		12/01/2009	SCHEDULED REDEMPTION		3,171	3,171	3,304	3,301		(130)		(130)		3,171				139	09/01/2031
31389G-NH-9	FED NATL MTG ASSOC #625092		12/01/2009	SCHEDULED REDEMPTION		955	955	989	985		(30)		(30)		955				34	01/01/2032
31389H-NE-4	FED NATL MTG ASSOC #625989		12/01/2009	SCHEDULED REDEMPTION		505	505	530			(25)		(25)		505				3	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2009	SCHEDULED REDEMPTION		1,147	1,147	1,177	1,172		(25)		(25)		1,147				37	01/01/2017
31389H-TT-5	FED NATL MTG ASSOC #626162		12/01/2009	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	06/01/2032
31389J-RW-6	FED NATL MTG ASSOC #627001		12/01/2009	SCHEDULED REDEMPTION		14,185	14,185	14,927	14,848		(663)		(663)		14,185				401	06/01/2032
31389J-ZC-1	FED NATL MTG ASSOC #627239		12/01/2009	SCHEDULED REDEMPTION		185	185	195			(9)		(9)		185				1	08/01/2017
31389K-L3-3	FED NATL MTG ASSOC #627746		12/01/2009	SCHEDULED REDEMPTION		186	186	191	190		(3)		(3)		186				8	02/01/2032
31389K-M3-2	FED NATL MTG ASSOC #627778		12/01/2009	SCHEDULED REDEMPTION		10,191	10,191	10,223	10,219		(29)		(29)		10,191				270	02/01/2032
31389K-VS-7	FED NATL MTG ASSOC #628025		12/01/2009	SCHEDULED REDEMPTION		9,431	9,431	9,885	9,836		(405)		(405)		9,431				262	02/01/2032
31389L-XE-4	FED NATL MTG ASSOC #628977		12/01/2009	SCHEDULED REDEMPTION		950	950	965	961		(11)		(11)		950				45	02/01/2032
31389M-C9-6	FED NATL MTG ASSOC #629296		12/01/2009	SCHEDULED REDEMPTION		3,827	3,827	3,819	3,820		7		7		3,827				146	02/01/2032
31389N-E3-5	FED NATL MTG ASSOC #630254		12/01/2009	SCHEDULED REDEMPTION		131	131	131	131						131				5	03/01/2032
31389N-FK-6	FED NATL MTG ASSOC #630270		12/01/2009	SCHEDULED REDEMPTION		16,040	16,040	16,052	16,051		(10)		(10)		16,040				502	03/01/2032
31389N-H4-0	FED NATL MTG ASSOC #630351		12/01/2009	SCHEDULED REDEMPTION		13,982	13,982	14,482	14,429		(446)		(446)		13,982				666	04/01/2032
31389N-S6-3	FED NATL MTG ASSOC #630641		12/01/2009	SCHEDULED REDEMPTION		22,353	22,353	22,291	22,297		56		56		22,353				593	02/01/2032
31389P-DF-4	FED NATL MTG ASSOC #631102		12/01/2009	SCHEDULED REDEMPTION		924	924	935	931		(8)		(8)		924				43	02/01/2032
31389P-EC-0	FED NATL MTG ASSOC #631131		12/01/2009	SCHEDULED REDEMPTION		1,167	1,167	1,190	1,183		(15)		(15)		1,167				55	02/01/2032
31389Q-XG-8	FED NATL MTG ASSOC #632579		12/01/2009	SCHEDULED REDEMPTION		4,232	4,232	4,408	4,355		(123)		(123)		4,232				176	02/01/2032
31389Q-4L-9	FED NATL MTG ASSOC #632727		12/01/2009	SCHEDULED REDEMPTION		213	213	218	216		(3)		(3)		213				10	02/01/2032
31389S-S8-8	FED NATL MTG ASSOC #634243		12/01/2009	SCHEDULED REDEMPTION		17,422	17,422	18,290	18,196		(774)		(774)		17,422				805	04/01/2032
31389S-2F-0	FED NATL MTG ASSOC #634474		12/01/2009	SCHEDULED REDEMPTION		14,283	14,283	14,991	14,915		(632)		(632)		14,283				778	03/01/2032
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2009	SCHEDULED REDEMPTION		168,964	168,964	174,036	172,627		(3,663)		(3,663)		168,964				5,713	02/01/2017
31389U-TM-1	FED NATL MTG ASSOC #636056		12/01/2009	SCHEDULED REDEMPTION		16,006	16,006	15,829	15,847		160		160		16,006				650	04/01/2032
31389U-UU-1	FED NATL MTG ASSOC #636095		12/01/2009	SCHEDULED REDEMPTION		17,873	17,873	18,512	18,444		(571)		(571)		17,873				733	04/01/2032
31389V-QR-1	FED NATL MTG ASSOC #636864		12/01/2009	SCHEDULED REDEMPTION		2,250	2,250	2,242	2,243		7		7		2,250				80	03/01/2032
31389V-RU-3	FED NATL MTG ASSOC #636899		12/01/2009	SCHEDULED REDEMPTION		8,808	8,808	9,155	9,118		(310)		(310)		8,808				325	05/01/2032
31389W-DA-0	FED NATL MTG ASSOC #637397		12/01/2009	SCHEDULED REDEMPTION		1,821	1,821	1,897	1,879		(58)		(58)		1,821				80	06/01/2032
31389W-3G-8	FED NATL MTG ASSOC #638099		12/01/2009	SCHEDULED REDEMPTION		666	666	699			(33)		(33)		666				3	04/01/2017
31389X-Z5-5	FED NATL MTG ASSOC #638964		12/01/2009	SCHEDULED REDEMPTION		19,728	19,728	20,252	20,134		(406)		(406)		19,728				620	01/01/2017
31389Y-AR-2	FED NATL MTG ASSOC #639116		12/01/2009	SCHEDULED REDEMPTION		10,993	10,993	10,861	10,875		118		118		10,993				289	08/01/2032
31389Y-S5-1	FED NATL MTG ASSOC #639640		12/01/2009	SCHEDULED REDEMPTION		3,575	3,575	3,753	3,721		(146)		(146)		3,575				134	01/01/2017
31390C-R9-9	FED NATL MTG ASSOC #642312		12/01/2009	SCHEDULED REDEMPTION		5,500	5,500	5,685	5,668		(168)		(168)		5,500				240	05/01/2032
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2009	SCHEDULED REDEMPTION		48,501	48,501	50,449	49,982		(1,481)		(1,481)		48,501				1,793	05/01/2017
31390D-TG-9	FED NATL MTG ASSOC #643251		12/01/2009	SCHEDULED REDEMPTION		3,549	3,549	3,728	3,733		(184)		(184)		3,549				148	08/01/2032
31390E-ZL-9	FED NATL MTG ASSOC #644347		12/01/2009	SCHEDULED REDEMPTION		70,474	70,474	69,691	69,771		703		703		70,474				3,121	06/01/2032
31390E-6X-5	FED NATL MTG ASSOC #644486		12/01/2009	SCHEDULED REDEMPTION		23,236	23,236	24,066	23,978		(743)		(743)		23,236				961	06/01/2032
31390F-PT-0	FED NATL MTG ASSOC #644934		12/01/2009	SCHEDULED REDEMPTION		14,527	14,527	14,419	14,430		97		97		14,527				397	07/01/2032
31390F-SP-5	FED NATL MTG ASSOC #645026		12/01/2009	SCHEDULED REDEMPTION		11,468	11,468	11,341	11,354		114		114		11,468				409	05/01/2032

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
31390H-R3-1	FED NATL MTG ASSOC #646806		12/01/2009	SCHEDULED REDEMPTION		16,861	16,861	16,755	16,762		98		98		16,861				693	01/01/2033
31390J-EY-3	FED NATL MTG ASSOC #647351		12/01/2009	SCHEDULED REDEMPTION		858	858	887	884		(26)		(26)		858				24	08/01/2032
31390J-6E-6	FED NATL MTG ASSOC #648069		12/01/2009	SCHEDULED REDEMPTION		30,359	30,359	30,389	30,386		(27)		(27)		30,359				1,064	07/01/2032
31390J-6F-3	FED NATL MTG ASSOC #648070		12/01/2009	SCHEDULED REDEMPTION		1,151	1,151	1,199	1,181		(29)		(29)		1,151				59	07/01/2032
31390L-G9-1	FED NATL MTG ASSOC #649224		12/01/2009	SCHEDULED REDEMPTION		11,781	11,781	12,202	12,158		(377)		(377)		11,781				390	07/01/2032
31390L-PM-2	FED NATL MTG ASSOC #649428		12/01/2009	SCHEDULED REDEMPTION		9,491	9,491	9,973	9,922		(431)		(431)		9,491				536	07/01/2032
31390L-V4-5	FED NATL MTG ASSOC #649635		12/01/2009	SCHEDULED REDEMPTION		15,639	15,639	15,651	15,649		(10)		(10)		15,639				659	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2009	SCHEDULED REDEMPTION		132	132	139			(7)		(7)		132				1	06/01/2017
31390L-5L-6	FED NATL MTG ASSOC #649851		12/01/2009	SCHEDULED REDEMPTION		1,632	1,632	1,700	1,674		(42)		(42)		1,632				53	06/01/2032
31390M-H9-8	FED NATL MTG ASSOC #650156		12/01/2009	SCHEDULED REDEMPTION		45,516	45,516	47,861	47,614		(2,099)		(2,099)		45,516				1,877	09/01/2032
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2009	SCHEDULED REDEMPTION		205	205	216			(10)		(10)		205				1	08/01/2017
31390N-CG-5	FED NATL MTG ASSOC #650871		12/01/2009	SCHEDULED REDEMPTION		534	534	556	547		(13)		(13)		534				23	06/01/2032
31390N-GD-8	FED NATL MTG ASSOC #650996		12/01/2009	SCHEDULED REDEMPTION		8,794	8,794	8,701	8,710		83		83		8,794				352	07/01/2032
31390N-RT-1	FED NATL MTG ASSOC #651298		12/01/2009	SCHEDULED REDEMPTION		5,443	5,443	5,538	5,530		(87)		(87)		5,443				207	07/01/2032
31390N-TU-6	FED NATL MTG ASSOC #651363		12/01/2009	SCHEDULED REDEMPTION		12,619	12,619	13,099	13,048		(429)		(429)		12,619				615	07/01/2032
31390N-4J-8	FED NATL MTG ASSOC #651625		12/01/2009	SCHEDULED REDEMPTION		10,697	10,697	11,104	11,061		(363)		(363)		10,697				441	06/01/2032
31390P-AZ-0	FED NATL MTG ASSOC #651724		12/01/2009	SCHEDULED REDEMPTION		9,369	9,369	9,290	9,298		71		71		9,369				490	08/01/2032
31390P-D3-8	FED NATL MTG ASSOC #651822		12/01/2009	SCHEDULED REDEMPTION		1,010	1,010	1,047	1,043		(32)		(32)		1,010				63	08/01/2032
31390P-LY-1	FED NATL MTG ASSOC #652043		12/01/2009	SCHEDULED REDEMPTION		3,141	3,141	3,132	3,133		9		9		3,141				121	07/01/2032
31390P-VP-9	FED NATL MTG ASSOC #652322		12/01/2009	SCHEDULED REDEMPTION		1,054	1,054	1,098	1,080		(26)		(26)		1,054				44	08/01/2032
31390Q-GA-7	FED NATL MTG ASSOC #652793		12/01/2009	SCHEDULED REDEMPTION		534	534	554	552		(18)		(18)		534				25	08/01/2032
31390Q-2C-8	FED NATL MTG ASSOC #653371		12/01/2009	SCHEDULED REDEMPTION		6,305	6,305	6,605	6,580		(275)		(275)		6,305				208	10/01/2032
31390R-BD-4	FED NATL MTG ASSOC #653536		12/01/2009	SCHEDULED REDEMPTION		2,912	2,912	2,880	2,883		29		29		2,912				117	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		12/01/2009	SCHEDULED REDEMPTION		9,839	9,839	10,183	10,147		(309)		(309)		9,839				418	08/01/2032
31390R-T6-0	FED NATL MTG ASSOC #654073		12/01/2009	SCHEDULED REDEMPTION		1,992	1,992	2,075	2,039		(47)		(47)		1,992				87	09/01/2032
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2009	SCHEDULED REDEMPTION		28,058	28,058	29,184	28,915		(857)		(857)		28,058				976	07/01/2017
31390S-XX-4	FED NATL MTG ASSOC #655094		12/01/2009	SCHEDULED REDEMPTION		1,959	1,959	1,955	1,955		4		4		1,959				58	09/01/2032
31390T-KC-2	FED NATL MTG ASSOC #655591		12/01/2009	SCHEDULED REDEMPTION		32,163	32,163	32,695	32,640		(477)		(477)		32,163				1,230	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		12/01/2009	SCHEDULED REDEMPTION		889	889	937	932		(43)		(43)		889				36	08/01/2032
31390U-BM-7	FED NATL MTG ASSOC #656244		12/01/2009	SCHEDULED REDEMPTION		13,122	13,122	13,452	13,418		(296)		(296)		13,122				482	09/01/2032
31390U-LX-2	FED NATL MTG ASSOC #656542		12/01/2009	SCHEDULED REDEMPTION		14,049	14,049	14,551	14,499		(450)		(450)		14,049				658	09/01/2032
31390U-QB-5	FED NATL MTG ASSOC #656650		12/01/2009	SCHEDULED REDEMPTION		105	105	109	109		(3)		(3)		105				4	05/01/2032
31390Y-DQ-8	FED NATL MTG ASSOC #659911		12/01/2009	SCHEDULED REDEMPTION		12,207	12,207	12,857	12,788		(581)		(581)		12,207				515	09/01/2032
31390Y-E9-5	FED NATL MTG ASSOC #659960		12/01/2009	SCHEDULED REDEMPTION		6,207	6,207	6,193	6,194		12		12		6,207				194	09/01/2032
31390Y-W4-6	FED NATL MTG ASSOC #660467		12/01/2009	SCHEDULED REDEMPTION		740	740	737	737		2		2		740				30	09/01/2032
31390Y-X8-6	FED NATL MTG ASSOC #660503		12/01/2009	SCHEDULED REDEMPTION		175	175	184			(9)		(9)		175				1	06/01/2014
31390Y-Z5-0	FED NATL MTG ASSOC #660564		12/01/2009	SCHEDULED REDEMPTION		30,280	30,280	31,714	31,563		(1,283)		(1,283)		30,280				691	09/01/2032
31390Y-3B-2	FED NATL MTG ASSOC #660594		12/01/2009	SCHEDULED REDEMPTION		4,360	4,360	4,541	4,488		(128)		(128)		4,360				275	09/01/2032
31390Y-5Z-7	FED NATL MTG ASSOC #660664		12/01/2009	SCHEDULED REDEMPTION		933	933	972	965		(32)		(32)		933				41	09/01/2032
31391B-FE-2	FED NATL MTG ASSOC #661765		12/01/2009	SCHEDULED REDEMPTION		150	150	156	155		(5)		(5)		150				6	10/01/2032
31391C-A5-4	FED NATL MTG ASSOC #662528		12/01/2009	SCHEDULED REDEMPTION		10,668	10,668	10,708	10,703		(35)		(35)		10,668				209	09/01/2032
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2009	SCHEDULED REDEMPTION		395,434	395,434	401,897	400,211		(4,777)		(4,777)		395,434				11,923	09/01/2017
31391D-KN-2	FED NATL MTG ASSOC #663701		12/01/2009	SCHEDULED REDEMPTION		49	49	51	51		(1)		(1)		49				2	09/01/2032
31391D-NH-2	FED NATL MTG ASSOC #663792		12/01/2009	SCHEDULED REDEMPTION		361	361	379	380		(19)		(19)		361				15	09/01/2032
31391D-RP-0	FED NATL MTG ASSOC #663894		12/01/2009	SCHEDULED REDEMPTION		27,869	27,869	29,234	29,091		(1,222)		(1,222)		27,869				1,221	10/01/2032
31391E-F2-2	FED NATL MTG ASSOC #664485		12/01/2009	SCHEDULED REDEMPTION		26,909	26,909	26,858	26,863		46		46		26,909				1,440	10/01/2032
31391E-SS-1	FED NATL MTG ASSOC #664829		12/01/2009	SCHEDULED REDEMPTION		41,234	41,234	40,776	40,822		412		412		41,234				1,125	10/01/2032
31391G-NW-2	FED NATL MTG ASSOC #666505		12/01/2009	SCHEDULED REDEMPTION		13,873	13,873	13,859	13,861		12		12		13,873				876	11/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		12/01/2009	SCHEDULED REDEMPTION		8,483	8,483	8,786	8,755		(272)		(272)		8,483				363	11/01/2032
31391G-5P-7	FED NATL MTG ASSOC #666954		05/01/2009	SCHEDULED REDEMPTION		4,313	4,313	4,280	4,284		29		29		4,313				116	11/01/2032
31391H-CR-3	FED NATL MTG ASSOC #667080		12/01/2009	SCHEDULED REDEMPTION		23,232	23,232	24,455	24,324		(1,093)		(1,093)		23,232				862	07/01/2032
31391J-HL-7	FED NATL MTG ASSOC #668135		12/01/2009	SCHEDULED REDEMPTION		142	142	149	148		(6)		(6)		142				6	11/01/2032
31391K-BF-3	FED NATL MTG ASSOC #668838		12/01/2009	SCHEDULED REDEMPTION		47,789	47,789	50,167			(2,378)		(2,378)		47,789				239	08/01/2017
31391K-TA-5	FED NATL MTG ASSOC #669345		12/01/2009	SCHEDULED REDEMPTION		3,533	3,533	3,659	3,646		(113)		(113)		3,533				195	11/01/2032
31391K-3V-7	FED NATL MTG ASSOC #669612		12/01/2009	SCHEDULED REDEMPTION		6,186	6,186	6,350	6,318		(132)		(132)		6,186				190	10/01/2017
31391M-DN-0	FED NATL MTG ASSOC #670709		12/01/2009	SCHEDULED REDEMPTION		247	247	258	256		(9)		(9)		247				10	11/01/2032
31391M-4W-0	FED NATL MTG ASSOC #671437		12/01/2009	SCHEDULED REDEMPTION		6,525	6,525	6,553	6,551		(25)		(25)		6,525				317	10/01/2032
31391N-PT-2	FED NATL MTG ASSOC #671934		12/01/2009	SCHEDULED REDEMPTION		21,423	21,423	21,185	21,209		214		214		21,423				1,102	12/01/2032
31391N-YP-0	FED NATL MTG ASSOC #672218		12/01/2009	SCHEDULED REDEMPTION		524	524	543	541		(17)		(17)		524				21	12/01/2032

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
31391N-6Q-9	FED NATL MTG ASSOC #672379		12/01/2009	SCHEDULED REDEMPTION		42,700	42,700	43,834	43,596		(896)		(896)		42,700				1,355	12/01/2017
31391P-TW-6	FED NATL MTG ASSOC #672965		12/01/2009	SCHEDULED REDEMPTION		168,700	168,700	170,809	77,852		(1,938)		(1,938)		168,700				2,774	01/01/2018
31391T-AQ-1	FED NATL MTG ASSOC #676015		12/01/2009	SCHEDULED REDEMPTION		44,640	44,640	44,144	44,193		446		446		44,640				1,288	10/01/2032
31391V-BB-8	FED NATL MTG ASSOC #677834		12/01/2009	SCHEDULED REDEMPTION		7,138	7,138	7,104	7,107		30		30		7,138				362	01/01/2033
31391V-TR-4	FED NATL MTG ASSOC #678360		12/01/2009	SCHEDULED REDEMPTION		78,805	78,805	78,233	78,275		530		530		78,805				2,857	02/01/2033
31400A-AH-1	FED NATL MTG ASSOC #681408		12/01/2009	SCHEDULED REDEMPTION		7,196	7,196	7,387	7,347		(150)		(150)		7,196				228	03/01/2018
31400B-EL-6	FED NATL MTG ASSOC #682439		12/01/2009	SCHEDULED REDEMPTION		945,256	945,256	927,089	931,148		14,108		14,108		945,256				22,912	07/01/2018
31400B-ER-3	FED NATL MTG ASSOC #682444		12/01/2009	SCHEDULED REDEMPTION		210,026	210,026	205,989	206,902		3,123		3,123		210,026				5,089	08/01/2018
31400B-ZU-3	FED NATL MTG ASSOC #683055		12/01/2009	SCHEDULED REDEMPTION		377	377	375	375		2		2		377				15	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2009	SCHEDULED REDEMPTION		57,014	57,014	56,600	56,629		385		385		57,014				1,740	02/01/2033
31400D-4S-8	FED NATL MTG ASSOC #684933		12/01/2009	SCHEDULED REDEMPTION		201,305	201,305	203,318	202,792		(1,487)		(1,487)		201,305				5,554	07/01/2018
31400F-YU-5	FED NATL MTG ASSOC #686623		12/01/2009	SCHEDULED REDEMPTION		20,251	20,251	20,092	20,104		147		147		20,251				1,033	02/01/2033
31400H-HU-0	FED NATL MTG ASSOC #687943		12/01/2009	SCHEDULED REDEMPTION		9,424	9,424	9,761	9,727		(302)		(302)		9,424				591	02/01/2033
31400J-GD-5	FED NATL MTG ASSOC #688796		12/01/2009	SCHEDULED REDEMPTION		4,549	4,549	4,646	4,636		(87)		(87)		4,549				199	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861		12/01/2009	SCHEDULED REDEMPTION		1,278	1,278	1,312	1,304		(26)		(26)		1,278				40	06/01/2018
31400P-Y7-4	FED NATL MTG ASSOC #693834		12/01/2009	SCHEDULED REDEMPTION		14,398	14,398	14,781	14,695		(297)		(297)		14,398				451	03/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2009	SCHEDULED REDEMPTION		104,588	104,588	109,491	108,009		(3,421)		(3,421)		104,588				2,990	05/01/2033
31400T-5J-2	FED NATL MTG ASSOC #697549		12/01/2009	SCHEDULED REDEMPTION		797	797	788	789		8		8		797				33	05/01/2033
31400Y-R2-4	FED NATL MTG ASSOC #701705		12/01/2009	SCHEDULED REDEMPTION		12,189	12,189	12,177	12,178		11		11		12,189				601	02/01/2033
31401A-Z2-6	FED NATL MTG ASSOC #702861		12/01/2009	SCHEDULED REDEMPTION		13,150	13,150	13,499	13,421		(271)		(271)		13,150				381	04/01/2018
31401C-M4-2	FED NATL MTG ASSOC #704279		12/01/2009	SCHEDULED REDEMPTION		7,811	7,811	7,724	7,732		78		78		7,811				369	05/01/2033
31401C-YW-7	FED NATL MTG ASSOC #704625		12/01/2009	SCHEDULED REDEMPTION		1,098	1,098	1,149	1,134		(37)		(37)		1,098				44	05/01/2033
31401E-HP-7	FED NATL MTG ASSOC #705938		12/01/2009	SCHEDULED REDEMPTION		908	908	943	934		(25)		(25)		908				38	06/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198		12/01/2009	SCHEDULED REDEMPTION		2,327	2,327	2,388	2,373		(46)		(46)		2,327				65	06/01/2018
31401L-GN-7	FED NATL MTG ASSOC #711305		12/01/2009	SCHEDULED REDEMPTION		1,738	1,738	1,820	1,796		(58)		(58)		1,738				71	04/01/2033
31401N-7K-9	FED NATL MTG ASSOC #713798		12/01/2009	SCHEDULED REDEMPTION		20,005	20,005	20,205	20,155		(150)		(150)		20,005				540	07/01/2018
31401W-DW-6	FED NATL MTG ASSOC #720217		12/01/2009	SCHEDULED REDEMPTION		63,843	63,843	66,836	65,886		(2,044)		(2,044)		63,843				4,002	06/01/2033
31401W-XS-3	FED NATL MTG ASSOC #720789		12/01/2009	SCHEDULED REDEMPTION		5,646	5,646	5,583	5,589		57		57		5,646				215	09/01/2033
31402B-WU-4	FED NATL MTG ASSOC #724359		12/01/2009	SCHEDULED REDEMPTION		236,085	236,085	235,237	235,296		789		789		236,085				7,423	07/01/2033
31402C-TT-9	FED NATL MTG ASSOC #725162		12/01/2009	SCHEDULED REDEMPTION		61,444	61,444	60,493	60,580		864		864		61,444				2,268	02/01/2034
31402C-TZ-5	FED NATL MTG ASSOC #725168		12/01/2009	SCHEDULED REDEMPTION		39,733	39,733	40,076	39,989		(256)		(256)		39,733				1,124	02/01/2019
31402C-US-9	FED NATL MTG ASSOC #725193		12/01/2009	SCHEDULED REDEMPTION		79,062	79,062	82,997	82,259		(3,197)		(3,197)		79,062				2,903	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215		12/01/2009	SCHEDULED REDEMPTION		37,927	37,927	39,814	39,465		(1,539)		(1,539)		37,927				1,378	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550		12/01/2009	SCHEDULED REDEMPTION		970	970	987			(17)		(17)		970				4	05/01/2019
31402D-7L-8	FED NATL MTG ASSOC #726399		12/01/2009	SCHEDULED REDEMPTION		33,448	33,448	34,337	34,123		(674)		(674)		33,448				1,047	07/01/2018
31402G-QS-5	FED NATL MTG ASSOC #728665		12/01/2009	SCHEDULED REDEMPTION		465,003	465,003	456,647	457,150		7,853		7,853		465,003				15,430	07/01/2033
31402H-VR-9	FED NATL MTG ASSOC #729724		12/01/2009	SCHEDULED REDEMPTION		552,253	552,253	546,040	546,344		5,909		5,909		552,253				14,795	07/01/2033
31402H-YU-9	FED NATL MTG ASSOC #729823		12/01/2009	SCHEDULED REDEMPTION		10,032	10,032	10,119	10,100		(68)		(68)		10,032				283	02/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2009	SCHEDULED REDEMPTION		8,314	8,314	8,704	8,563		(249)		(249)		8,314				335	09/01/2033
31402K-YU-2	FED NATL MTG ASSOC #731623		12/01/2009	SCHEDULED REDEMPTION		1,703	1,703	1,783	1,757		(53)		(53)		1,703				69	09/01/2033
31402K-YZ-1	FED NATL MTG ASSOC #731628		12/01/2009	SCHEDULED REDEMPTION		33,982	33,982	35,196	35,078		(1,095)		(1,095)		33,982				1,248	10/01/2033
31402L-P5-5	FED NATL MTG ASSOC #732244		12/01/2009	SCHEDULED REDEMPTION		79,279	79,279	80,072	79,871		(592)		(592)		79,279				2,269	08/01/2018
31402L-5L-2	FED NATL MTG ASSOC #732651		12/01/2009	SCHEDULED REDEMPTION		376	376	395	390		(14)		(14)		376				15	08/01/2033
31402M-RJ-1	FED NATL MTG ASSOC #733189		12/01/2009	SCHEDULED REDEMPTION		1,949	1,949	2,040	2,007		(58)		(58)		1,949				82	09/01/2033
31402M-RM-4	FED NATL MTG ASSOC #733192		12/01/2009	SCHEDULED REDEMPTION		3,195	3,195	3,345	3,291		(96)		(96)		3,195				148	09/01/2033
31402M-3E-8	FED NATL MTG ASSOC #733497		12/01/2009	SCHEDULED REDEMPTION		7,092	7,092	7,280	7,230		(138)		(138)		7,092				206	08/01/2018
31402Q-6U-0	FED NATL MTG ASSOC #735383		12/01/2009	SCHEDULED REDEMPTION		4,591,704	4,591,704	4,609,640	4,609,341		(17,638)		(17,638)		4,591,704				138,145	04/01/2035
31402R-FT-1	FED NATL MTG ASSOC #735578		12/01/2009	SCHEDULED REDEMPTION		4,500,171	4,500,171	4,386,612	4,388,140		112,031		112,031		4,500,171				137,513	06/01/2035
31402R-SU-4	FED NATL MTG ASSOC #735931		12/01/2009	SCHEDULED REDEMPTION		7,045	7,045	7,234	7,198		(153)		(153)		7,045				221	10/01/2020
31402S-PX-9	FED NATL MTG ASSOC #736738		12/01/2009	SCHEDULED REDEMPTION		2,153	2,153	2,229	2,222		(69)		(69)		2,153				91	12/01/2033
31402U-DP-4	FED NATL MTG ASSOC #738210		12/01/2009	SCHEDULED REDEMPTION		19,580	19,580	19,776	19,721		(141)		(141)		19,580				550	10/01/2018
31402U-FJ-6	FED NATL MTG ASSOC #738269		12/01/2009	SCHEDULED REDEMPTION		11,443	11,443	11,316	11,328		115		115		11,443				514	09/01/2033
31402U-RA-2	FED NATL MTG ASSOC #738581		12/01/2009	SCHEDULED REDEMPTION		3,133	3,133	3,245	3,234		(100)		(100)		3,133				136	10/01/2032
31402W-KZ-0	FED NATL MTG ASSOC #740212		12/01/2009	SCHEDULED REDEMPTION		1,463	1,463	1,447	1,451		12		12		1,463				59	09/01/2033
31402W-M9-6	FED NATL MTG ASSOC #740284		12/01/2009	SCHEDULED REDEMPTION		462	462	459	460		2		2		462				19	09/01/2033
31402W-X5-2	FED NATL MTG ASSOC #740600		12/01/2009	SCHEDULED REDEMPTION		27,022	27,022	26,969	26,984		38		38		27,022				1,017	09/01/2033
31402W-3Z-9	FED NATL MTG ASSOC #740716		12/01/2009	SCHEDULED REDEMPTION		70,253	70,253	70,956	70,777		(524)		(524)		70,253				2,073	09/01/2018
31402W-6N-3	FED NATL MTG ASSOC #740777		12/01/2009	SCHEDULED REDEMPTION		2,193	2,193	2,295	2,258		(66)		(66)		2,193				89	09/01/2033
31402X-AK-2	FED NATL MTG ASSOC #740810		12/01/2009	SCHEDULED REDEMPTION		7,622	7,622	7,824	7,769		(147)		(147)		7,622				220	09/01/2018

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
31402X-JU-1	FED NATL MTG ASSOC #741075		12/01/2009	SCHEDULED REDEMPTION		2,185	2,185	2,159	2,161		24		24		2,185				92	09/01/2033
31402X-V6-0	FED NATL MTG ASSOC #741437		12/01/2009	SCHEDULED REDEMPTION		2,595	2,595	2,718	2,678		(83)		(83)		2,595				105	11/01/2033
31402X-2A-3	FED NATL MTG ASSOC #741569		12/01/2009	SCHEDULED REDEMPTION		55,415	55,415	58,292	58,007		(2,592)		(2,592)		55,415				2,822	10/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2009	SCHEDULED REDEMPTION		8,019	8,019	8,395	8,259		(240)		(240)		8,019				325	09/01/2033
31403A-WA-9	FED NATL MTG ASSOC #743241		12/01/2009	SCHEDULED REDEMPTION		16,869	16,869	17,472	17,413		(544)		(544)		16,869				577	10/01/2033
31403A-6D-2	FED NATL MTG ASSOC #743468		12/01/2009	SCHEDULED REDEMPTION		20,297	20,297	20,258	20,262		35		35		20,297				1,012	10/01/2033
31403B-H7-1	FED NATL MTG ASSOC #743754		12/01/2009	SCHEDULED REDEMPTION		1,258	1,258	1,303	1,299		(41)		(41)		1,258				51	11/01/2033
31403B-ZQ-9	FED NATL MTG ASSOC #744251		12/01/2009	SCHEDULED REDEMPTION		1,515	1,515	1,569	1,564		(49)		(49)		1,515				18	10/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2009	SCHEDULED REDEMPTION		6,458	6,458	6,491	6,487		(29)		(29)		6,458				283	05/01/2036
31403D-T8-2	FED NATL MTG ASSOC #745875		12/01/2009	SCHEDULED REDEMPTION		3,831,176	3,831,176	3,865,447	3,862,910		(31,734)		(31,734)		3,831,176				160,944	09/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2009	SCHEDULED REDEMPTION		63,659	63,659	65,258	65,107		(1,448)		(1,448)		63,659				2,675	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2009	SCHEDULED REDEMPTION		527,674	527,674	540,927	539,838		(12,164)		(12,164)		527,674				24,560	10/01/2036
31403D-WH-8	FED NATL MTG ASSOC #745948		12/01/2009	SCHEDULED REDEMPTION		2,273,565	2,273,565	2,294,524	2,292,702		(19,137)		(19,137)		2,273,565				106,115	10/01/2036
31403D-4E-6	FED NATL MTG ASSOC #746121		12/01/2009	SCHEDULED REDEMPTION		50,873	50,873	52,737			(1,864)		(1,864)		50,873				921	04/01/2023
31403F-K5-2	FED NATL MTG ASSOC #747416		12/01/2009	SCHEDULED REDEMPTION		1,219	1,219	1,263	1,258		(39)		(39)		1,219				71	10/01/2033
31403F-PE-8	FED NATL MTG ASSOC #747521		12/01/2009	SCHEDULED REDEMPTION		9,187	9,187	9,515	9,483		(296)		(296)		9,187				365	10/01/2033
31403F-RP-1	FED NATL MTG ASSOC #747594		12/01/2009	SCHEDULED REDEMPTION		7,571	7,571	7,556	7,558		13		13		7,571				329	11/01/2033
31403G-TP-7	FED NATL MTG ASSOC #748558		12/01/2009	SCHEDULED REDEMPTION		2,632	2,632	2,727	2,717		(85)		(85)		2,632				106	12/01/2033
31403G-T4-4	FED NATL MTG ASSOC #748571		12/01/2009	SCHEDULED REDEMPTION		4,899	4,899	5,151	5,127		(227)		(227)		4,899				243	11/01/2033
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2009	SCHEDULED REDEMPTION		23,848	23,848	24,264	24,178		(329)		(329)		23,848				844	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2009	SCHEDULED REDEMPTION		2,501	2,501	2,626	2,600		(99)		(99)		2,501				99	11/01/2018
31403H-5P-1	FED NATL MTG ASSOC #749754		12/01/2009	SCHEDULED REDEMPTION		37,538	37,538	39,437	39,330		(1,791)		(1,791)		37,538				1,173	02/01/2029
31403J-H3-3	FED NATL MTG ASSOC #750050		12/01/2009	SCHEDULED REDEMPTION		56,299	56,299	57,119	56,897		(598)		(598)		56,299				1,176	12/01/2018
31403J-XK-7	FED NATL MTG ASSOC #750482		12/01/2009	SCHEDULED REDEMPTION		29,594	29,594	30,045	30,001		(407)		(407)		29,594				1,320	12/01/2033
31403K-E8-2	FED NATL MTG ASSOC #750859		12/01/2009	SCHEDULED REDEMPTION		23,704	23,704	24,551	24,463		(759)		(759)		23,704				1,401	10/01/2032
31403K-QB-2	FED NATL MTG ASSOC #751150		12/01/2009	SCHEDULED REDEMPTION		3,139	3,139	3,142	3,142		(3)		(3)		3,139				130	01/01/2034
31403K-QF-3	FED NATL MTG ASSOC #751154		12/01/2009	SCHEDULED REDEMPTION		3,673	3,673	3,804	3,792		(119)		(119)		3,673				155	01/01/2034
31403L-GK-1	FED NATL MTG ASSOC #751802		12/01/2009	SCHEDULED REDEMPTION		3,594	3,594	3,776	3,720		(126)		(126)		3,594				186	10/01/2033
31403L-GT-2	FED NATL MTG ASSOC #751810		12/01/2009	SCHEDULED REDEMPTION		2,650	2,650	2,755	2,746		(96)		(96)		2,650				135	10/01/2033
31403L-MN-8	FED NATL MTG ASSOC #751965		12/01/2009	SCHEDULED REDEMPTION		6,155	6,155	6,374	6,353		(198)		(198)		6,155				217	11/01/2033
31403M-GY-9	FED NATL MTG ASSOC #752715		12/01/2009	SCHEDULED REDEMPTION		35,822	35,822	36,181	36,086		(264)		(264)		35,822				978	12/01/2018
31403M-W6-2	FED NATL MTG ASSOC #753169		12/01/2009	SCHEDULED REDEMPTION		5,056	5,056	4,999	5,005		51		51		5,056				221	12/01/2033
31403N-HR-1	FED NATL MTG ASSOC #753640		12/01/2009	SCHEDULED REDEMPTION		2,058	2,058	2,132	2,125		(66)		(66)		2,058				110	11/01/2033
31403N-KE-6	FED NATL MTG ASSOC #753693		12/01/2009	SCHEDULED REDEMPTION		96,009	96,009	96,970	96,713		(703)		(703)		96,009				2,747	09/01/2018
31403N-KW-6	FED NATL MTG ASSOC #753709		12/01/2009	SCHEDULED REDEMPTION		644	644	646	646		(2)		(2)		644				26	11/01/2033
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2009	SCHEDULED REDEMPTION		41,942	41,942	42,672	42,517		(576)		(576)		41,942				1,275	12/01/2018
31403N-WJ-2	FED NATL MTG ASSOC #754049		12/01/2009	SCHEDULED REDEMPTION		965	965	955	956		10		10		965				39	12/01/2033
31403R-E8-7	FED NATL MTG ASSOC #755359		12/01/2009	SCHEDULED REDEMPTION		10,206	10,206	10,570	10,535		(329)		(329)		10,206				581	12/01/2033
31403R-VE-5	FED NATL MTG ASSOC #755813		12/01/2009	SCHEDULED REDEMPTION		3,701	3,701	3,829	3,819		(118)		(118)		3,701				148	11/01/2033
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2009	SCHEDULED REDEMPTION		26,588	26,588	27,052	26,947		(359)		(359)		26,588				969	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2009	SCHEDULED REDEMPTION		24,222	24,222	24,644	24,547		(325)		(325)		24,222				710	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2009	SCHEDULED REDEMPTION		20,930	20,930	21,629	21,447		(517)		(517)		20,930				757	04/01/2019
31403X-Y6-6	FED NATL MTG ASSOC #761333		12/01/2009	SCHEDULED REDEMPTION		4,824	4,824	4,894	4,875		(52)		(52)		4,824				135	04/01/2019
31403X-4D-4	FED NATL MTG ASSOC #761420		12/01/2009	SCHEDULED REDEMPTION		8,282	8,282	7,814	7,942		340		340		8,282				212	05/01/2019
31403X-5G-6	FED NATL MTG ASSOC #761447		12/01/2009	SCHEDULED REDEMPTION		3,801	3,801	3,902	3,875		(73)		(73)		3,801				120	01/01/2019
31403Y-AS-2	FED NATL MTG ASSOC #761517		12/01/2009	SCHEDULED REDEMPTION		25,202	25,202	23,776	24,167		1,034		1,034		25,202				630	05/01/2019
31403Y-D3-4	FED NATL MTG ASSOC #761622		12/01/2009	SCHEDULED REDEMPTION		4,850	4,850	5,023	5,020		(170)		(170)		4,850				102	12/01/2033
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2009	SCHEDULED REDEMPTION		1,536	1,536	1,588	1,574		(38)		(38)		1,536				67	01/01/2019
31403Y-3T-8	FED NATL MTG ASSOC #762310		12/01/2009	SCHEDULED REDEMPTION		4,320	4,320	4,475	4,459		(138)		(138)		4,320				176	10/01/2032
31404B-T7-7	FED NATL MTG ASSOC #763874		12/01/2009	SCHEDULED REDEMPTION		2,318	2,318	2,400	2,392		(75)		(75)		2,318				94	02/01/2034
31404C-GH-7	FED NATL MTG ASSOC #764400		12/01/2009	SCHEDULED REDEMPTION		5,355	5,355	5,498	5,461		(106)		(106)		5,355				167	04/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790		12/01/2009	SCHEDULED REDEMPTION		36,839	36,839	37,480	37,330		(491)		(491)		36,839				809	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2009	SCHEDULED REDEMPTION		9,700	9,700	10,024	9,938		(238)		(238)		9,700				303	01/01/2019
31404D-JT-6	FED NATL MTG ASSOC #765374		12/01/2009	SCHEDULED REDEMPTION		8,107	8,107	8,371	8,350		(242)		(242)		8,107				291	07/01/2034
31404D-6J-2	FED NATL MTG ASSOC #765973		12/01/2009	SCHEDULED REDEMPTION		5,427	5,427	5,621	5,602		(175)		(175)		5,427				219	02/01/2034
31404E-C7-9	FED NATL MTG ASSOC #766094		12/01/2009	SCHEDULED REDEMPTION		20,848	20,848	20,616	20,638		210		210		20,848				961	02/01/2034
31404E-FL-5	FED NATL MTG ASSOC #766171		12/01/2009	SCHEDULED REDEMPTION		28,719	28,719	30,243	30,095		(1,376)		(1,376)		28,719				1,149	02/01/2034
31404E-GV-2	FED NATL MTG ASSOC #766212		12/01/2009	SCHEDULED REDEMPTION		3,088	3,088	3,159	3,152		(65)		(65)		3,088				127	03/01/2034
31404E-KR-6	FED NATL MTG ASSOC #766304		12/01/2009	SCHEDULED REDEMPTION		7,194	7,194	7,535	7,502		(308)		(308)		7,194				318	03/01/2034

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
31404E-MV-5	FED NATL MTG ASSOC #766372		12/01/2009	SCHEDULED REDEMPTION		18,229	18,229	18,250	18,248		(19)		(19)		18,229				841	03/01/2034
31404E-N6-9	FED NATL MTG ASSOC #766413		12/01/2009	SCHEDULED REDEMPTION		1,490	1,490	1,520	1,517		(28)		(28)		1,490				60	03/01/2034
31404E-R7-3	FED NATL MTG ASSOC #766510		12/01/2009	SCHEDULED REDEMPTION		43,678	43,678	45,324	45,167		(1,489)		(1,489)		43,678				1,577	03/01/2034
31404E-WX-0	FED NATL MTG ASSOC #766662		12/01/2009	SCHEDULED REDEMPTION		22,848	22,848	23,568	23,501		(653)		(653)		22,848				1,031	03/01/2034
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2009	SCHEDULED REDEMPTION		2,379	2,379	2,459	2,438		(59)		(59)		2,379				81	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2009	SCHEDULED REDEMPTION		33,747	33,747	34,335	34,204		(457)		(457)		33,747				1,036	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436		12/01/2009	SCHEDULED REDEMPTION		30,848	30,848	32,384	31,790		(942)		(942)		30,848				1,114	05/01/2014
31404G-X9-7	FED NATL MTG ASSOC #768504		12/01/2009	SCHEDULED REDEMPTION		32,802	32,802	32,739	32,745		57		57		32,802				1,192	01/01/2034
31404G-2M-2	FED NATL MTG ASSOC #768580		12/01/2009	SCHEDULED REDEMPTION		4,154	4,154	4,330	4,301		(148)		(148)		4,154				96	01/01/2034
31404G-4S-7	FED NATL MTG ASSOC #768633		12/01/2009	SCHEDULED REDEMPTION		58,113	58,113	58,653	58,598		(484)		(484)		58,113				1,681	06/01/2032
31404H-L9-8	FED NATL MTG ASSOC #769052		12/01/2009	SCHEDULED REDEMPTION		28,241	28,241	28,991	28,848		(606)		(606)		28,241				880	11/01/2017
31404H-NP-0	FED NATL MTG ASSOC #769098		12/01/2009	SCHEDULED REDEMPTION		530	530	532	532		(1)		(1)		530				22	06/01/2034
31404J-T5-4	FED NATL MTG ASSOC #770172		12/01/2009	SCHEDULED REDEMPTION		14,183	14,183	14,758	14,703		(519)		(519)		14,183				726	03/01/2034
31404J-YC-3	FED NATL MTG ASSOC #770307		12/01/2009	SCHEDULED REDEMPTION		152	152	152	152						152				6	04/01/2034
31404K-FW-7	FED NATL MTG ASSOC #770681		12/01/2009	SCHEDULED REDEMPTION		49,310	49,310	50,767	50,384		(1,074)		(1,074)		49,310				1,647	04/01/2019
31404K-PC-0	FED NATL MTG ASSOC #770919		12/01/2009	SCHEDULED REDEMPTION		2,461	2,461	2,574	2,564		(103)		(103)		2,461				131	04/01/2034
31404K-SU-7	FED NATL MTG ASSOC #771031		12/01/2009	SCHEDULED REDEMPTION		35,617	35,617	34,251	34,440		1,177		1,177		35,617				1,126	04/01/2034
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2009	SCHEDULED REDEMPTION		1,297	1,297	1,324	1,319		(22)		(22)		1,297				46	02/01/2019
31404L-AB-6	FED NATL MTG ASSOC #771402		12/01/2009	SCHEDULED REDEMPTION		2,883	2,883	3,029	3,019		(136)		(136)		2,883				117	06/01/2032
31404N-NR-3	FED NATL MTG ASSOC #773600		12/01/2009	SCHEDULED REDEMPTION		5,168	5,168	5,111	5,116		52		52		5,168				102	08/01/2034
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2009	SCHEDULED REDEMPTION		20,825	20,825	21,424	21,366		(541)		(541)		20,825				734	04/01/2034
31404P-ZY-0	FED NATL MTG ASSOC #774859		12/01/2009	SCHEDULED REDEMPTION		318,073	318,073	313,501	314,102		3,971		3,971		318,073				11,002	04/01/2034
31404P-2Z-3	FED NATL MTG ASSOC #774892		12/01/2009	SCHEDULED REDEMPTION		833	833	861	859		(26)		(26)		833				34	04/01/2034
31404Q-WJ-4	FED NATL MTG ASSOC #775649		12/01/2009	SCHEDULED REDEMPTION		3,429	3,429	3,579	3,576		(147)		(147)		3,429				147	05/01/2034
31404R-T2-3	FED NATL MTG ASSOC #776469		12/01/2009	SCHEDULED REDEMPTION		21,472	21,472	21,233	21,255		217		217		21,472				1,338	03/01/2034
31404R-ZE-0	FED NATL MTG ASSOC #776641		12/01/2009	SCHEDULED REDEMPTION		221	221	229	228		(7)		(7)		221				9	03/01/2034
31404S-AF-2	FED NATL MTG ASSOC #776806		12/01/2009	SCHEDULED REDEMPTION		142,894	142,894	141,376	141,597		1,297		1,297		142,894				5,278	08/01/2034
31404U-TD-2	FED NATL MTG ASSOC #779148		12/01/2009	SCHEDULED REDEMPTION		47,927	47,927	45,216	45,960		1,966		1,966		47,927				1,455	06/01/2019
31404U-ZU-7	FED NATL MTG ASSOC #779355		12/01/2009	SCHEDULED REDEMPTION		539	539	557	555		(17)		(17)		539				22	06/01/2034
31404W-QP-4	FED NATL MTG ASSOC #780862		12/01/2009	SCHEDULED REDEMPTION		11,588	11,588	11,630	11,626		(38)		(38)		11,588				384	06/01/2031
31404W-XQ-4	FED NATL MTG ASSOC #781087		12/01/2009	SCHEDULED REDEMPTION		18,043	18,043	18,742	18,685		(642)		(642)		18,043				499	06/01/2034
31405C-M8-9	FED NATL MTG ASSOC #785283		12/01/2009	SCHEDULED REDEMPTION		1,836	1,836	1,828	1,829		7		7		1,836				74	07/01/2034
31405C-NE-5	FED NATL MTG ASSOC #785289		12/01/2009	SCHEDULED REDEMPTION		1,583	1,583	1,643	1,639		(56)		(56)		1,583				60	09/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2009	SCHEDULED REDEMPTION		83,419	83,419	87,570	86,444		(3,025)		(3,025)		83,419				3,768	07/01/2019
31405D-2H-9	FED NATL MTG ASSOC #786576		12/01/2009	SCHEDULED REDEMPTION		17,846	17,846	18,488	18,436		(590)		(590)		17,846				730	07/01/2034
31405D-7D-3	FED NATL MTG ASSOC #786692		12/01/2009	SCHEDULED REDEMPTION		4,792	4,792	4,901	4,893		(100)		(100)		4,792				228	08/01/2034
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2009	SCHEDULED REDEMPTION		22,289	22,289	23,079	22,906		(617)		(617)		22,289				918	08/01/2019
31405E-UD-5	FED NATL MTG ASSOC #787280		12/01/2009	SCHEDULED REDEMPTION		4,728	4,728	4,675	4,680		48		48		4,728				192	07/01/2034
31405E-4F-9	FED NATL MTG ASSOC #787522		12/01/2009	SCHEDULED REDEMPTION		32,790	32,790	34,224	33,972		(1,182)		(1,182)		32,790				1,580	09/01/2034
31405E-5P-6	FED NATL MTG ASSOC #787554		12/01/2009	SCHEDULED REDEMPTION		31,133	31,133	32,068	31,998		(866)		(866)		31,133				1,030	02/01/2035
31405H-UE-6	FED NATL MTG ASSOC #789981		12/01/2009	SCHEDULED REDEMPTION		1,310	1,310	1,357	1,352		(42)		(42)		1,310				53	08/01/2034
31405J-SM-7	FED NATL MTG ASSOC #790824		12/01/2009	SCHEDULED REDEMPTION		1,677	1,677	1,737	1,731		(54)		(54)		1,677				68	09/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2009	SCHEDULED REDEMPTION		83,714	83,714	84,142	84,126		(413)		(413)		83,714				3,967	08/01/2034
31405K-D5-7	FED NATL MTG ASSOC #791324		12/01/2009	SCHEDULED REDEMPTION		44,532	44,532	45,998	45,887		(1,355)		(1,355)		44,532				1,594	09/01/2034
31405L-3W-7	FED NATL MTG ASSOC #792913		12/01/2009	SCHEDULED REDEMPTION		16,502	16,502	17,109	17,061		(559)		(559)		16,502				625	10/01/2034
31405M-SS-7	FED NATL MTG ASSOC #793529		12/01/2009	SCHEDULED REDEMPTION		6,665	6,665	6,895	6,877		(212)		(212)		6,665				298	08/01/2034
31405P-JN-1	FED NATL MTG ASSOC #795069		12/01/2009	SCHEDULED REDEMPTION		30,785	30,785	31,333	31,290		(506)		(506)		30,785				1,684	10/01/2034
31405Q-ES-3	FED NATL MTG ASSOC #795845		12/01/2009	SCHEDULED REDEMPTION		13,985	13,985	14,482	14,442		(458)		(458)		13,985				358	09/01/2034
31405U-DR-7	FED NATL MTG ASSOC #799412		12/01/2009	SCHEDULED REDEMPTION		1,951	1,951	2,009	1,994		(43)		(43)		1,951				62	10/01/2019
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2009	SCHEDULED REDEMPTION		31,574	31,574	32,124	31,972		(398)		(398)		31,574				1,101	11/01/2019
31405V-M3-8	FED NATL MTG ASSOC #800578		12/01/2009	SCHEDULED REDEMPTION		49,277	49,277	50,136	49,899		(621)		(621)		49,277				1,341	10/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2009	SCHEDULED REDEMPTION		310	310	316			(5)		(5)		310				1	11/01/2019
31405Y-WC-1	FED NATL MTG ASSOC #803543		12/01/2009	SCHEDULED REDEMPTION		1,907	1,907	1,953	1,949		(42)		(42)		1,907				77	11/01/2034
31406C-M6-2	FED NATL MTG ASSOC #805981		12/01/2009	SCHEDULED REDEMPTION		2,302	2,302	2,384	2,376		(75)		(75)		2,302				92	11/01/2034
31406G-BS-7	FED NATL MTG ASSOC #809249		12/01/2009	SCHEDULED REDEMPTION		95,505	95,505	98,333	98,073		(2,567)		(2,567)		95,505				3,906	01/01/2035
31406K-P3-8	FED NATL MTG ASSOC #812342		12/01/2009	SCHEDULED REDEMPTION		258	258	263	263		(5)		(5)		258				11	03/01/2035
31406R-QZ-1	FED NATL MTG ASSOC #817772		12/01/2009	SCHEDULED REDEMPTION		182,196	182,196	186,282	185,322		(3,126)		(3,126)		182,196				11,457	07/01/2036
31406R-TW-5	FED NATL MTG ASSOC #817865		12/01/2009	SCHEDULED REDEMPTION		52,461	52,461	54,383			(1,922)		(1,922)		52,461				917	12/01/2021
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2009	SCHEDULED REDEMPTION		165,186	165,186	166,031	165,986		(800)		(800)		165,186				7,678	02/01/2035

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
31406S-3A-9	FED NATL MTG ASSOC #818993		12/01/2009	SCHEDULED REDEMPTION		185	185	192	192		(6)		(6)		185				7	03/01/2035
31406U-B4-9	FED NATL MTG ASSOC #820059		12/01/2009	SCHEDULED REDEMPTION		77,622	77,622	80,369	80,156		(2,535)		(2,535)		77,622				4,171	04/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402		12/01/2009	SCHEDULED REDEMPTION		821	821	840	838		(17)		(17)		821				46	06/01/2035
31406W-VN-1	FED NATL MTG ASSOC #822421		12/01/2009	SCHEDULED REDEMPTION		6,171	6,171	6,256			(85)		(85)		6,171				28	05/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860		12/01/2009	SCHEDULED REDEMPTION		2,041	2,041	2,077			(37)		(37)		2,041				9	05/01/2035
31406Y-KK-5	FED NATL MTG ASSOC #823898		12/01/2009	SCHEDULED REDEMPTION		41,702	41,702	42,955	42,863		(1,161)		(1,161)		41,702				2,330	05/01/2035
31407A-FU-0	FED NATL MTG ASSOC #824679		12/01/2009	SCHEDULED REDEMPTION		2,364	2,364	2,411	2,407		(43)		(43)		2,364				91	05/01/2035
31407A-2K-6	FED NATL MTG ASSOC #825278		12/01/2009	SCHEDULED REDEMPTION		8,541	8,541	8,372	8,386		155		155		8,541				255	07/01/2035
31407C-XD-4	FED NATL MTG ASSOC #826976		12/01/2009	SCHEDULED REDEMPTION		83,617	83,617	85,696	85,545		(1,928)		(1,928)		83,617				3,908	06/01/2035
31407C-XQ-5	FED NATL MTG ASSOC #826987		12/01/2009	SCHEDULED REDEMPTION		47,899	47,899	49,274	49,169		(1,269)		(1,269)		47,899				1,749	06/01/2035
31407D-6B-6	FED NATL MTG ASSOC #828066		12/01/2009	SCHEDULED REDEMPTION		2,452	2,452	2,537	2,531		(79)		(79)		2,452				100	06/01/2035
31407E-AD-5	FED NATL MTG ASSOC #828104		12/01/2009	SCHEDULED REDEMPTION		29,977	29,977	30,964	30,892		(915)		(915)		29,977				920	07/01/2035
31407F-RQ-5	FED NATL MTG ASSOC #829495		12/01/2009	SCHEDULED REDEMPTION		5,327	5,327	5,470	5,442		(115)		(115)		5,327				142	07/01/2020
31407H-L5-3	FED NATL MTG ASSOC #831148		12/01/2009	SCHEDULED REDEMPTION		39,367	39,367	40,506	40,426		(1,059)		(1,059)		39,367				1,208	12/01/2035
31407J-PL-0	FED NATL MTG ASSOC #832127		12/01/2009	SCHEDULED REDEMPTION		1,047	1,047	1,069	1,067		(20)		(20)		1,047				43	07/01/2035
31407J-TW-2	FED NATL MTG ASSOC #832265		12/01/2009	SCHEDULED REDEMPTION		46,157	46,157	47,317	47,292		(1,135)		(1,135)		46,157				1,145	08/01/2035
31407J-XC-1	FED NATL MTG ASSOC #832375		12/01/2009	SCHEDULED REDEMPTION		41,994	41,994	43,532			(1,539)		(1,539)		41,994				731	08/01/2020
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2009	SCHEDULED REDEMPTION		39,468	39,468	40,460	40,430		(962)		(962)		39,468				1,915	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966		12/01/2009	SCHEDULED REDEMPTION		34,247	34,247	35,015	34,937		(690)		(690)		34,247				1,879	07/01/2035
31407M-4L-6	FED NATL MTG ASSOC #835227		12/01/2009	SCHEDULED REDEMPTION		7,487	7,487	7,687	7,649		(162)		(162)		7,487				243	08/01/2020
31407P-JZ-2	FED NATL MTG ASSOC #836480		12/01/2009	SCHEDULED REDEMPTION		39,462	39,462	40,437	40,368		(906)		(906)		39,462				1,912	10/01/2035
31407P-5C-8	FED NATL MTG ASSOC #837043		12/01/2009	SCHEDULED REDEMPTION		54,326	54,326	55,783	55,507		(1,181)		(1,181)		54,326				1,708	10/01/2020
31407Q-C6-1	FED NATL MTG ASSOC #837193		12/01/2009	SCHEDULED REDEMPTION		51,481	51,481	49,360	49,694		1,788		1,788		51,481				1,439	02/01/2021
31407R-QM-9	FED NATL MTG ASSOC #838460		12/01/2009	SCHEDULED REDEMPTION		124,824	124,824	129,345	129,019		(4,194)		(4,194)		124,824				7,019	09/01/2035
31407S-JP-8	FED NATL MTG ASSOC #839170		12/01/2009	SCHEDULED REDEMPTION		4,031	4,031	4,152	4,143		(112)		(112)		4,031				166	11/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327		12/01/2009	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				5	10/01/2035
31407V-CM-5	FED NATL MTG ASSOC #841676		12/01/2009	SCHEDULED REDEMPTION		2,858	2,858	2,934	2,920		(62)		(62)		2,858				101	09/01/2020
31407V-TY-1	FED NATL MTG ASSOC #842167		12/01/2009	SCHEDULED REDEMPTION		4,008	4,008	4,115	4,095		(87)		(87)		4,008				129	10/01/2020
31407V-X6-7	FED NATL MTG ASSOC #842301		12/01/2009	SCHEDULED REDEMPTION		3,503	3,503	3,521	3,519		(16)		(16)		3,503				143	09/01/2035
31407W-4N-0	FED NATL MTG ASSOC #843329		12/01/2009	SCHEDULED REDEMPTION		49,428	49,428	45,983	46,268		3,160		3,160		49,428				1,350	10/01/2035
31407Y-VU-0	FED NATL MTG ASSOC #844927		12/01/2009	SCHEDULED REDEMPTION		26,905	26,905	27,099	27,085		(180)		(180)		26,905				1,236	12/01/2035
31407Y-4K-2	FED NATL MTG ASSOC #845126		12/01/2009	SCHEDULED REDEMPTION		9,532	9,532	9,788	9,740		(208)		(208)		9,532				285	12/01/2020
31407Y-4R-7	FED NATL MTG ASSOC #845132		12/01/2009	SCHEDULED REDEMPTION		20,840	20,840	21,398	21,294		(454)		(454)		20,840				689	12/01/2020
31408A-J9-2	FED NATL MTG ASSOC #845488		12/01/2009	SCHEDULED REDEMPTION		35,019	35,019	36,302			(1,283)		(1,283)		35,019				513	06/01/2021
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2009	SCHEDULED REDEMPTION		48,872	48,872	49,968	49,782		(910)		(910)		48,872				2,826	12/01/2035
31408C-PH-3	FED NATL MTG ASSOC #847424		12/01/2009	SCHEDULED REDEMPTION		12,019	12,019	12,341	12,280		(261)		(261)		12,019				358	11/01/2020
31408D-4G-6	FED NATL MTG ASSOC #848723		12/01/2009	SCHEDULED REDEMPTION		11,823	11,823	12,088	12,043		(220)		(220)		11,823				559	01/01/2036
31408E-5T-5	FED NATL MTG ASSOC #849658		12/01/2009	SCHEDULED REDEMPTION		561,150	561,150	566,279	566,107		(4,958)		(4,958)		561,150				27,541	11/01/2035
31408F-QB-8	FED NATL MTG ASSOC #850150		12/01/2009	SCHEDULED REDEMPTION		6,754	6,754	6,935	6,901		(147)		(147)		6,754				201	12/01/2020
31408F-3K-3	FED NATL MTG ASSOC #850502		12/01/2009	SCHEDULED REDEMPTION		43,081	43,081	44,235	44,019		(938)		(938)		43,081				1,332	12/01/2020
31408G-TN-7	FED NATL MTG ASSOC #851157		12/01/2009	SCHEDULED REDEMPTION		117,255	117,255	120,200	120,007		(2,752)		(2,752)		117,255				4,081	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2009	SCHEDULED REDEMPTION		7,764	7,764	7,804	7,797		(33)		(33)		7,764				327	04/01/2036
31408X-C4-0	FED NATL MTG ASSOC #863291		12/01/2009	SCHEDULED REDEMPTION		144,983	144,983	148,866	148,135		(3,152)		(3,152)		144,983				5,040	11/01/2020
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2009	SCHEDULED REDEMPTION		4,264	4,264	4,286	4,283		(19)		(19)		4,264				233	02/01/2036
31409A-LW-7	FED NATL MTG ASSOC #865341		12/01/2009	SCHEDULED REDEMPTION		46,299	46,299	44,391	44,699		1,599		1,599		46,299				1,574	02/01/2021
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2009	SCHEDULED REDEMPTION		77,347	77,347	77,746	77,685		(338)		(338)		77,347				3,326	02/01/2036
31409C-W7-6	FED NATL MTG ASSOC #867470		12/01/2009	SCHEDULED REDEMPTION		137,530	137,530	127,946	129,003		8,527		8,527		137,530				4,429	06/01/2036
31409C-5N-1	FED NATL MTG ASSOC #867653		12/01/2009	SCHEDULED REDEMPTION		32,053	32,053	31,640	31,691		361		361		32,053				1,041	05/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876		12/01/2009	SCHEDULED REDEMPTION		16,421	16,421	16,506	16,491		(70)		(70)		16,421				867	04/01/2036
31409F-GJ-1	FED NATL MTG ASSOC #869701		12/01/2009	SCHEDULED REDEMPTION		69,698	69,698	66,605	66,921		2,777		2,777		69,698				2,239	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2009	SCHEDULED REDEMPTION		166,179	166,179	167,036	166,890		(711)		(711)		166,179				6,837	04/01/2036
31409G-XH-4	FED NATL MTG ASSOC #871080		12/01/2009	SCHEDULED REDEMPTION		101,540	101,540	105,261			(3,721)		(3,721)		101,540				1,464	11/01/2021
31409G-YG-5	FED NATL MTG ASSOC #871111		12/01/2009	SCHEDULED REDEMPTION		643,986	643,986	649,872	649,215		(5,229)		(5,229)		643,986				30,655	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417		12/01/2009	SCHEDULED REDEMPTION		11,616	11,616	11,876	11,824		(208)		(208)		11,616				588	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103		12/01/2009	SCHEDULED REDEMPTION		154,068	154,068	157,643			(3,575)		(3,575)		154,068				3,040	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2009	SCHEDULED REDEMPTION		9,417	9,417	9,465	9,458		(41)		(41)		9,417				368	02/01/2036
31409V-GJ-6	FED NATL MTG ASSOC #879601		12/01/2009	SCHEDULED REDEMPTION		57,417	57,417	59,584			(2,167)		(2,167)		57,417				1,115	03/01/2021
31409V-2C-6	FED NATL MTG ASSOC #880171		12/01/2009	SCHEDULED REDEMPTION		14,471	14,471	14,284	14,303		168		168		14,471				632	02/01/2036
31409X-NG-0	FED NATL MTG ASSOC #881591		12/01/2009	SCHEDULED REDEMPTION		8,167	8,167	8,061	8,075		91		91		8,167				290	06/01/2036

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
31409X-TX-7	FED NATL MTG ASSOC #881766		12/01/2009	SCHEDULED REDEMPTION		32,949	32,949	33,777	33,722		(773)		(773)		32,949				1,582	04/01/2036
31409Y-A9-8	FED NATL MTG ASSOC #882132		12/01/2009	SCHEDULED REDEMPTION		86,200	86,200	82,375	82,845		3,355		3,355		86,200				2,428	07/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2009	SCHEDULED REDEMPTION		7,217	7,217	7,378	7,346		(129)		(129)		7,217				477	04/01/2036
31410A-EC-6	FED NATL MTG ASSOC #883131		12/01/2009	SCHEDULED REDEMPTION		2,420	2,420	2,509			(89)		(89)		2,420				40	03/01/2021
31410B-ED-2	FED NATL MTG ASSOC #884032		12/01/2009	SCHEDULED REDEMPTION		782,827	782,827	789,983	789,471		(6,644)		(6,644)		782,827				32,480	05/01/2036
31410B-EK-6	FED NATL MTG ASSOC #884038		12/01/2009	SCHEDULED REDEMPTION		468,733	468,733	479,243	477,127		(8,394)		(8,394)		468,733				29,745	05/01/2036
31410C-RF-1	FED NATL MTG ASSOC #885286		12/01/2009	SCHEDULED REDEMPTION		766,261	766,261	773,265	772,765		(6,504)		(6,504)		766,261				33,560	06/01/2036
31410C-X3-1	FED NATL MTG ASSOC #885498		12/01/2009	SCHEDULED REDEMPTION		104,309	104,309	108,130			(3,822)		(3,822)		104,309				1,489	06/01/2021
31410C-5R-9	FED NATL MTG ASSOC #885656		12/01/2009	SCHEDULED REDEMPTION		1,053,557	1,053,557	1,065,018	1,063,948		(10,391)		(10,391)		1,053,557				50,789	10/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2009	SCHEDULED REDEMPTION		71,079	71,079	72,864	72,718		(1,639)		(1,639)		71,079				4,172	06/01/2036
31410D-FT-2	FED NATL MTG ASSOC #885878		12/01/2009	SCHEDULED REDEMPTION		180,383	180,383	184,914	184,542		(4,159)		(4,159)		180,383				4,997	06/01/2036
31410E-N2-0	FED NATL MTG ASSOC #887009		12/01/2009	SCHEDULED REDEMPTION		2,088	2,088	2,141	2,137		(48)		(48)		2,088				73	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280		12/01/2009	SCHEDULED REDEMPTION		68,514	68,514	70,050	69,672		(1,158)		(1,158)		68,514				3,616	07/01/2036
31410E-6R-4	FED NATL MTG ASSOC #887480		12/01/2009	SCHEDULED REDEMPTION		85,427	85,427	87,572	87,312		(1,885)		(1,885)		85,427				4,277	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494		12/01/2009	SCHEDULED REDEMPTION		11,874	11,874	12,173	12,145		(271)		(271)		11,874				332	07/01/2036
31410G-CK-7	FED NATL MTG ASSOC #888474		12/01/2009	SCHEDULED REDEMPTION		789,946	789,946	797,166	796,699		(6,753)		(6,753)		789,946				33,198	11/01/2036
31410G-EH-2	FED NATL MTG ASSOC #888536		12/01/2009	SCHEDULED REDEMPTION		65,595	65,595	67,998			(2,403)		(2,403)		65,595				1,155	07/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		12/01/2009	SCHEDULED REDEMPTION		4,655	4,655	4,825			(170)		(170)		4,655				17	11/01/2022
31410G-5Q-2	FED NATL MTG ASSOC #889255		12/01/2009	SCHEDULED REDEMPTION		264,648	264,648	274,345			(9,697)		(9,697)		264,648				4,535	03/01/2023
31410K-KL-7	FED NATL MTG ASSOC #889599		12/01/2009	SCHEDULED REDEMPTION		42,703	42,703	44,268			(1,565)		(1,565)		42,703				734	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709		12/01/2009	SCHEDULED REDEMPTION		4,537	4,537	4,638	4,613		(77)		(77)		4,537				73	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379		12/01/2009	SCHEDULED REDEMPTION		150,511	150,511	154,292	153,981		(3,470)		(3,470)		150,511				7,906	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537		12/01/2009	SCHEDULED REDEMPTION		57,645	57,645	59,093	58,948		(1,303)		(1,303)		57,645				2,460	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303		12/01/2009	SCHEDULED REDEMPTION		93,337	93,337	95,681	95,467		(2,130)		(2,130)		93,337				4,558	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147		12/01/2009	SCHEDULED REDEMPTION		34,764	34,764	35,637	35,543		(779)		(779)		34,764				1,595	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2009	SCHEDULED REDEMPTION		70,122	70,122	71,883	71,632		(1,510)		(1,510)		70,122				2,791	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2009	SCHEDULED REDEMPTION		14,630	14,630	14,958	14,888		(258)		(258)		14,630				635	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669		12/01/2009	SCHEDULED REDEMPTION		65,285	65,285	65,869	65,806		(520)		(520)		65,285				3,300	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2009	SCHEDULED REDEMPTION		62,860	62,860	64,439	64,309		(1,449)		(1,449)		62,860				2,393	08/01/2036
31410T-A8-8	FED NATL MTG ASSOC #896531		12/01/2009	SCHEDULED REDEMPTION		2,137,898	2,137,898	2,157,607	2,155,785		(17,887)		(17,887)		2,137,898				102,640	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539		12/01/2009	SCHEDULED REDEMPTION		179,510	179,510	184,019	183,569		(4,058)		(4,058)		179,510				6,405	09/01/2036
31410U-EU-2	FED NATL MTG ASSOC #897547		12/01/2009	SCHEDULED REDEMPTION		25,445	25,445	26,405			(960)		(960)		25,445				490	01/01/2022
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2009	SCHEDULED REDEMPTION		205,799	205,799	211,129			(5,330)		(5,330)		205,799				4,318	02/01/2022
31410V-ZH-6	FED NATL MTG ASSOC #899044		12/01/2009	SCHEDULED REDEMPTION		307,658	307,658	319,267			(11,609)		(11,609)		307,658				5,710	02/01/2022
31410W-AC-2	FED NATL MTG ASSOC #899203		12/01/2009	SCHEDULED REDEMPTION		1,067,281	1,067,281	1,077,037	1,076,070		(8,789)		(8,789)		1,067,281				43,659	10/01/2036
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2009	SCHEDULED REDEMPTION		535,716	535,716	549,590			(13,874)		(13,874)		535,716				9,373	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2009	SCHEDULED REDEMPTION		301,362	301,362	312,404			(11,042)		(11,042)		301,362				5,811	04/01/2022
31410W-JM-1	FED NATL MTG ASSOC #899468		12/01/2009	SCHEDULED REDEMPTION		183,195	183,195	190,108			(6,913)		(6,913)		183,195				3,530	06/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744		12/01/2009	SCHEDULED REDEMPTION		281,632	281,632	263,128	264,697		16,935		16,935		281,632				7,297	07/01/2037
31410W-UP-1	FED NATL MTG ASSOC #899790		12/01/2009	SCHEDULED REDEMPTION		230,215	230,215	238,651			(8,435)		(8,435)		230,215				4,622	07/01/2022
31410W-XN-3	FED NATL MTG ASSOC #899885		12/01/2009	SCHEDULED REDEMPTION		341,194	341,194	344,819	344,746		(3,552)		(3,552)		341,194				9,920	11/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044		12/01/2009	SCHEDULED REDEMPTION		228,607	228,607	234,349	233,730		(5,122)		(5,122)		228,607				11,075	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2009	SCHEDULED REDEMPTION		63,989	63,989	65,596	65,449		(1,460)		(1,460)		63,989				2,876	09/01/2036
31410X-2T-2	FED NATL MTG ASSOC #900886		12/01/2009	SCHEDULED REDEMPTION		96,598	96,598	100,137			(3,539)		(3,539)		96,598				1,799	01/01/2022
31410X-5X-0	FED NATL MTG ASSOC #900962		12/01/2009	SCHEDULED REDEMPTION		127	127	130	130		(3)		(3)		127				5	09/01/2036
31410Y-R6-3	FED NATL MTG ASSOC #901509		12/01/2009	SCHEDULED REDEMPTION		15,676	15,676	16,267			(592)		(592)		15,676				352	12/01/2021
31411A-DF-9	FED NATL MTG ASSOC #902002		12/01/2009	SCHEDULED REDEMPTION		204,515	204,515	209,652	209,020		(4,505)		(4,505)		204,515				9,767	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2009	SCHEDULED REDEMPTION		74,852	74,852	76,732	76,561		(1,709)		(1,709)		74,852				3,560	09/01/2036
31411B-DA-8	FED NATL MTG ASSOC #902897		12/01/2009	SCHEDULED REDEMPTION		73,056	73,056	75,733			(2,677)		(2,677)		73,056				1,366	12/01/2021
31411B-EB-5	FED NATL MTG ASSOC #902930		12/01/2009	SCHEDULED REDEMPTION		1,005,132	1,005,132	1,015,470	1,014,361		(9,229)		(9,229)		1,005,132				39,578	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2009	SCHEDULED REDEMPTION		7,150	7,150	7,330	7,312		(162)		(162)		7,150				290	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2009	SCHEDULED REDEMPTION		71,814	71,814	73,618	73,409		(1,595)		(1,595)		71,814				3,143	10/01/2036
31411D-B4-0	FED NATL MTG ASSOC #904659		12/01/2009	SCHEDULED REDEMPTION		41,100	41,100	42,606			(1,506)		(1,506)		41,100				695	11/01/2021
31411D-T4-1	FED NATL MTG ASSOC #905171		12/01/2009	SCHEDULED REDEMPTION		82,321	82,321	84,389	84,183		(1,862)		(1,862)		82,321				4,619	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921		12/01/2009	SCHEDULED REDEMPTION		56,009	56,009	57,416	57,233		(1,224)		(1,224)		56,009				2,553	12/01/2036
31411E-ZR-1	FED NATL MTG ASSOC #906252		12/01/2009	SCHEDULED REDEMPTION		41,121	41,121	42,627			(1,507)		(1,507)		41,121				779	01/01/2022
31411E-3M-7	FED NATL MTG ASSOC #906304		12/01/2009	SCHEDULED REDEMPTION		6,016	6,016	6,243			(227)		(227)		6,016				123	01/01/2022
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2009	SCHEDULED REDEMPTION		68,317	68,317	70,033	69,810		(1,493)		(1,493)		68,317				4,222	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2009	SCHEDULED REDEMPTION		6,441	6,441	6,498	6,491		(50)		(50)		6,441				249	02/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31411H-Y5-3	FED NATL MTG ASSOC #908932		12/01/2009	SCHEDULED REDEMPTION		1,150,740	1,150,740	1,161,259	1,160,022		(9,282)		(9,282)		1,150,740				51,319	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2009	SCHEDULED REDEMPTION		162,802	162,802	168,768			(5,965)		(5,965)		162,802				3,226	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2009	SCHEDULED REDEMPTION		179,280	179,280	183,783	183,021		(3,740)		(3,740)		179,280				7,149	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166		12/01/2009	SCHEDULED REDEMPTION		12,063	12,063	12,366	12,327		(264)		(264)		12,063				534	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214		12/01/2009	SCHEDULED REDEMPTION		345,017	345,017	353,683	352,446		(7,428)		(7,428)		345,017				14,874	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393		12/01/2009	SCHEDULED REDEMPTION		39,698	39,698	40,695	40,553		(855)		(855)		39,698				1,720	03/01/2037
31411L-ED-9	FED NATL MTG ASSOC #911032		12/01/2009	SCHEDULED REDEMPTION		62,126	62,126	64,402			(2,276)		(2,276)		62,126				896	07/01/2022
31411L-FG-1	FED NATL MTG ASSOC #911067		12/01/2009	SCHEDULED REDEMPTION		32,163	32,163	33,377			(1,214)		(1,214)		32,163				723	11/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2009	SCHEDULED REDEMPTION		83,676	83,676	85,617			(1,942)		(1,942)		83,676				1,536	03/01/2037
31411N-WR-4	FED NATL MTG ASSOC #912456		12/01/2009	SCHEDULED REDEMPTION		1,831,018	1,831,018	1,847,898	1,846,014		(14,996)		(14,996)		1,831,018				90,602	03/01/2037
31411N-ZU-4	FED NATL MTG ASSOC #912555		12/01/2009	SCHEDULED REDEMPTION		131,571	131,571	136,536			(4,965)		(4,965)		131,571				2,608	02/01/2022
31411R-AD-0	FED NATL MTG ASSOC #912704		12/01/2009	SCHEDULED REDEMPTION		203,953	203,953	208,686			(4,732)		(4,732)		203,953				3,163	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2009	SCHEDULED REDEMPTION		191,445	191,445	198,460			(7,015)		(7,015)		191,445				3,977	03/01/2022
31411U-BJ-9	FED NATL MTG ASSOC #914541		12/01/2009	SCHEDULED REDEMPTION		76,353	76,353	79,150			(2,798)		(2,798)		76,353				1,299	04/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2009	SCHEDULED REDEMPTION		524,677	524,677	543,902			(19,224)		(19,224)		524,677				8,918	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084		12/01/2009	SCHEDULED REDEMPTION		433,996	433,996	438,007	437,471		(3,476)		(3,476)		433,996				15,114	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257		12/01/2009	SCHEDULED REDEMPTION		202,216	202,216	206,908			(4,692)		(4,692)		202,216				4,069	05/01/2037
31411V-P2-9	FED NATL MTG ASSOC #915841		12/01/2009	SCHEDULED REDEMPTION		64,021	64,021	66,367			(2,346)		(2,346)		64,021				771	03/01/2022
31411W-BT-3	FED NATL MTG ASSOC #916350		12/01/2009	SCHEDULED REDEMPTION		53,472	53,472	54,815	54,608		(1,136)		(1,136)		53,472				1,487	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2009	SCHEDULED REDEMPTION		252,949	252,949	262,218			(9,268)		(9,268)		252,949				4,668	04/01/2022
31411X-MF-9	FED NATL MTG ASSOC #917558		12/01/2009	SCHEDULED REDEMPTION		32,985	32,985	33,813	33,700		(715)		(715)		32,985				1,496	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2009	SCHEDULED REDEMPTION		432,099	432,099	436,082	435,176		(3,077)		(3,077)		432,099				18,221	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002		12/01/2009	SCHEDULED REDEMPTION		231,402	231,402	236,771			(5,369)		(5,369)		231,402				4,660	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2009	SCHEDULED REDEMPTION		614,082	614,082	636,862			(22,779)		(22,779)		614,082				10,808	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2009	SCHEDULED REDEMPTION		274,744	274,744	284,810			(10,067)		(10,067)		274,744				4,506	05/01/2022
31411Y-SB-0	FED NATL MTG ASSOC #918614		12/01/2009	SCHEDULED REDEMPTION		105,426	105,426	109,404			(3,978)		(3,978)		105,426				2,456	06/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664		12/01/2009	SCHEDULED REDEMPTION		184,887	184,887	189,531	188,788		(3,901)		(3,901)		184,887				9,949	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2009	SCHEDULED REDEMPTION		3,894	3,894	3,995			(101)		(101)		3,894				81	04/01/2022
31411Y-3G-6	FED NATL MTG ASSOC #918899		12/01/2009	SCHEDULED REDEMPTION		250,814	250,814	260,278			(9,464)		(9,464)		250,814				5,720	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2009	SCHEDULED REDEMPTION		289,930	289,930	300,553			(10,623)		(10,623)		289,930				5,282	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039		12/01/2009	SCHEDULED REDEMPTION		59,236	59,236	59,766	59,686		(449)		(449)		59,236				2,806	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2009	SCHEDULED REDEMPTION		124,774	124,774	127,908	127,424		(2,650)		(2,650)		124,774				7,422	04/01/2037
31412A-UV-4	FED NATL MTG ASSOC #919596		12/01/2009	SCHEDULED REDEMPTION		123,618	123,618	128,148			(4,529)		(4,529)		123,618				2,210	07/01/2022
31412A-VY-7	FED NATL MTG ASSOC #919631		12/01/2009	SCHEDULED REDEMPTION		10,564	10,564	10,951			(387)		(387)		10,564				191	08/01/2022
31412A-V5-0	FED NATL MTG ASSOC #919636		12/01/2009	SCHEDULED REDEMPTION		43,435	43,435	45,026			(1,591)		(1,591)		43,435				746	09/01/2022
31412A-V6-8	FED NATL MTG ASSOC #919637		12/01/2009	SCHEDULED REDEMPTION		227,860	227,860	230,281	230,237		(2,377)		(2,377)		227,860				8,115	09/01/2037
31412B-KG-6	FED NATL MTG ASSOC #920195		12/01/2009	SCHEDULED REDEMPTION		64,341	64,341	66,699			(2,358)		(2,358)		64,341				1,341	12/01/2021
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2009	SCHEDULED REDEMPTION		60,033	60,033	61,540	61,325		(1,292)		(1,292)		60,033				2,826	03/01/2037
31412D-3K-2	FED NATL MTG ASSOC #922502		12/01/2009	SCHEDULED REDEMPTION		9,974	9,974	10,224	10,185		(212)		(212)		9,974				404	04/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776		12/01/2009	SCHEDULED REDEMPTION		57,925	57,925	59,380	59,212		(1,287)		(1,287)		57,925				2,299	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772		12/01/2009	SCHEDULED REDEMPTION		130,534	130,534	133,812	133,737		(3,204)		(3,204)		130,534				5,874	05/01/2037
31412G-LC-3	FED NATL MTG ASSOC #924723		12/01/2009	SCHEDULED REDEMPTION		94,976	94,976	98,456			(3,480)		(3,480)		94,976				1,287	05/01/2022
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2009	SCHEDULED REDEMPTION		147,277	147,277	150,976	150,425		(3,149)		(3,149)		147,277				5,357	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2009	SCHEDULED REDEMPTION		114,476	114,476	117,351	116,891		(2,415)		(2,415)		114,476				5,629	06/01/2037
31412L-SY-7	FED NATL MTG ASSOC #928535		12/01/2009	SCHEDULED REDEMPTION		576,275	576,275	597,390			(21,115)		(21,115)		576,275				6,718	07/01/2022
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2009	SCHEDULED REDEMPTION		81,738	81,738	83,791	83,432		(1,694)		(1,694)		81,738				2,195	10/01/2037
31412M-XL-7	FED NATL MTG ASSOC #929583		12/01/2009	SCHEDULED REDEMPTION		57,394	57,394	59,497			(2,103)		(2,103)		57,394				986	06/01/2023
31412N-CL-8	FED NATL MTG ASSOC #929875		12/01/2009	SCHEDULED REDEMPTION		653,629	653,629	672,063			(18,434)		(18,434)		653,629				12,207	06/01/2023
31412N-FQ-4	FED NATL MTG ASSOC #929975		12/01/2009	SCHEDULED REDEMPTION		59,609	59,609	61,793			(2,184)		(2,184)		59,609				1,021	09/01/2023
31412N-G4-2	FED NATL MTG ASSOC #930019		12/01/2009	SCHEDULED REDEMPTION		165,269	165,269	171,324			(6,056)		(6,056)		165,269				3,415	10/01/2023
31412N-LF-1	FED NATL MTG ASSOC #930126		12/01/2009	SCHEDULED REDEMPTION		176,697	176,697	181,274			(4,576)		(4,576)		176,697				3,813	11/01/2023
31412N-LG-9	FED NATL MTG ASSOC #930127		12/01/2009	SCHEDULED REDEMPTION		235,887	235,887	244,530			(8,643)		(8,643)		235,887				4,354	11/01/2023
31412N-RS-7	FED NATL MTG ASSOC #930297		12/01/2009	SCHEDULED REDEMPTION		86,870	86,870	89,320			(2,450)		(2,450)		86,870				1,462	12/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2009	SCHEDULED REDEMPTION		344,037	344,037	357,019			(12,982)		(12,982)		344,037				6,873	01/01/2024
31412P-E4-9	FED NATL MTG ASSOC #930855		12/01/2009	SCHEDULED REDEMPTION		330	330	335			(5)		(5)		330				1	04/01/2024
31412P-KR-1	FED NATL MTG ASSOC #931004		12/01/2009	SCHEDULED REDEMPTION		1,887	1,887	1,916			(29)		(29)		1,887				6	04/01/2024
31412Q-BY-4	FED NATL MTG ASSOC #931655		12/01/2009	SCHEDULED REDEMPTION		5,072	5,072	5,149			(77)		(77)		5,072				17	07/01/2024
31412Q-DY-2	FED NATL MTG ASSOC #931719		12/01/2009	SCHEDULED REDEMPTION		879	879	892			(13)		(13)		879				3	08/01/2024
31412Q-EL-9	FED NATL MTG ASSOC #931739		12/01/2009	SCHEDULED REDEMPTION		1,151	1,151	1,169			(18)		(18)		1,151				4	08/01/2024

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
31412S-RH-0	FED NATL MTG ASSOC #933488		12/01/2009	SCHEDULED REDEMPTION		105,177	105,177	109,146			(3,969)		(3,969)		105,177				2,144	03/01/2023
31412S-Y3-3	FED NATL MTG ASSOC #933730		12/01/2009	SCHEDULED REDEMPTION		931,257	931,257	952,865			(21,608)		(21,608)		931,257				15,519	04/01/2038
31412S-6X-8	FED NATL MTG ASSOC #933886		12/01/2009	SCHEDULED REDEMPTION		563,638	563,638	579,534			(15,896)		(15,896)		563,638				10,062	04/01/2023
31412T-AQ-6	FED NATL MTG ASSOC #933915		12/01/2009	SCHEDULED REDEMPTION		90,738	90,738	93,088			(2,350)		(2,350)		90,738				1,685	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329		12/01/2009	SCHEDULED REDEMPTION		148,043	148,043	151,478			(3,435)		(3,435)		148,043				2,151	07/01/2038
31412T-UG-6	FED NATL MTG ASSOC #934483		12/01/2009	SCHEDULED REDEMPTION		129,324	129,324	134,063			(4,739)		(4,739)		129,324				2,463	10/01/2023
31412T-UZ-4	FED NATL MTG ASSOC #934500		12/01/2009	SCHEDULED REDEMPTION		85,697	85,697	88,837			(3,140)		(3,140)		85,697				1,602	10/01/2023
31412U-L8-1	FED NATL MTG ASSOC #935151		12/01/2009	SCHEDULED REDEMPTION		9,707	9,707	9,855			(148)		(148)		9,707				32	04/01/2024
31412U-N2-2	FED NATL MTG ASSOC #935209		12/01/2009	SCHEDULED REDEMPTION		53,689	53,689	55,656			(1,967)		(1,967)		53,689				905	04/01/2024
31412V-B6-4	FED NATL MTG ASSOC #935761		12/01/2009	SCHEDULED REDEMPTION		8,931	8,931	9,067			(136)		(136)		8,931				30	11/01/2024
31412W-PY-6	FED NATL MTG ASSOC #937039		12/01/2009	SCHEDULED REDEMPTION		27,307	27,307	28,308			(1,001)		(1,001)		27,307				361	04/01/2022
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2009	SCHEDULED REDEMPTION		145,567	145,567	148,945			(3,378)		(3,378)		145,567				2,903	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2009	SCHEDULED REDEMPTION		392,471	392,471	406,852			(14,380)		(14,380)		392,471				6,978	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776		12/01/2009	SCHEDULED REDEMPTION		101,304	101,304	103,849	103,442		(2,138)		(2,138)		101,304				4,778	06/01/2037
31412X-MT-8	FED NATL MTG ASSOC #937870		12/01/2009	SCHEDULED REDEMPTION		54,342	54,342	56,334			(1,991)		(1,991)		54,342				810	07/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2009	SCHEDULED REDEMPTION		51,234	51,234	52,521	52,370		(1,136)		(1,136)		51,234				2,101	07/01/2037
31412X-XV-1	FED NATL MTG ASSOC #938192		12/01/2009	SCHEDULED REDEMPTION		58,176	58,176	60,308			(2,132)		(2,132)		58,176				959	07/01/2022
31412X-ZF-4	FED NATL MTG ASSOC #938242		12/01/2009	SCHEDULED REDEMPTION		186,049	186,049	190,867			(4,818)		(4,818)		186,049				3,774	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2009	SCHEDULED REDEMPTION		495,039	495,039	513,178			(18,139)		(18,139)		495,039				8,569	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2009	SCHEDULED REDEMPTION		17,991	17,991	18,457			(466)		(466)		17,991				474	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2009	SCHEDULED REDEMPTION		45,454	45,454	46,596	46,396		(942)		(942)		45,454				2,037	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2009	SCHEDULED REDEMPTION		138,933	138,933	144,024			(5,091)		(5,091)		138,933				2,475	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2009	SCHEDULED REDEMPTION		4,763	4,763	4,886			(123)		(123)		4,763				121	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2009	SCHEDULED REDEMPTION		113,213	113,213	114,257	114,101		(888)		(888)		113,213				5,663	07/01/2037
31413C-SV-2	FED NATL MTG ASSOC #941632		12/01/2009	SCHEDULED REDEMPTION		83,906	83,906	87,072			(3,166)		(3,166)		83,906				1,715	06/01/2022
31413D-HK-6	FED NATL MTG ASSOC #942234		12/01/2009	SCHEDULED REDEMPTION		81,499	81,499	84,575			(3,075)		(3,075)		81,499				1,530	07/01/2022
31413F-MX-7	FED NATL MTG ASSOC #944174		12/01/2009	SCHEDULED REDEMPTION		1,238	1,238	1,269	1,268		(30)		(30)		1,238				50	06/01/2037
31413F-P8-9	FED NATL MTG ASSOC #944247		12/01/2009	SCHEDULED REDEMPTION		24,317	24,317	25,208			(891)		(891)		24,317				434	06/01/2022
31413F-S6-0	FED NATL MTG ASSOC #944341		12/01/2009	SCHEDULED REDEMPTION		123,356	123,356	126,454	125,993		(2,637)		(2,637)		123,356				5,197	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2009	SCHEDULED REDEMPTION		492,421	492,421	504,789	502,626		(10,205)		(10,205)		492,421				19,922	08/01/2037
31413K-GS-4	FED NATL MTG ASSOC #947609		12/01/2009	SCHEDULED REDEMPTION		254,260	254,260	263,854			(9,594)		(9,594)		254,260				6,953	10/01/2022
31413M-HW-0	FED NATL MTG ASSOC #949445		12/01/2009	SCHEDULED REDEMPTION		123,193	123,193	127,842			(4,649)		(4,649)		123,193				2,463	06/01/2023
31413S-S5-4	FED NATL MTG ASSOC #954240		12/01/2009	SCHEDULED REDEMPTION		12,249	12,249	12,697			(449)		(449)		12,249				222	01/01/2023
31413T-U4-2	FED NATL MTG ASSOC #955203		12/01/2009	SCHEDULED REDEMPTION		265,394	265,394	275,408			(10,014)		(10,014)		265,394				4,831	12/01/2022
31413T-3R-1	FED NATL MTG ASSOC #955408		12/01/2009	SCHEDULED REDEMPTION		139,108	139,108	144,205			(5,097)		(5,097)		139,108				2,203	12/01/2022
31413U-P4-5	FED NATL MTG ASSOC #955943		12/01/2009	SCHEDULED REDEMPTION		101,076	101,076	104,780			(3,704)		(3,704)		101,076				1,765	10/01/2022
31413U-VQ-9	FED NATL MTG ASSOC #956123		12/01/2009	SCHEDULED REDEMPTION		54,623	54,623	56,625			(2,001)		(2,001)		54,623				999	10/01/2022
31414B-WY-2	FED NATL MTG ASSOC #961563		12/01/2009	SCHEDULED REDEMPTION		97,626	97,626	101,310			(3,684)		(3,684)		97,626				1,922	02/01/2023
31414B-ZF-0	FED NATL MTG ASSOC #961642		12/01/2009	SCHEDULED REDEMPTION		75,821	75,821	78,599			(2,778)		(2,778)		75,821				1,245	02/01/2023
31414B-6U-9	FED NATL MTG ASSOC #961783		12/01/2009	SCHEDULED REDEMPTION		877,738	877,738	902,493			(24,755)		(24,755)		877,738				14,952	02/01/2023
31414C-AV-0	FED NATL MTG ASSOC #961820		12/01/2009	SCHEDULED REDEMPTION		42,035	42,035	43,010			(975)		(975)		42,035				786	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2009	SCHEDULED REDEMPTION		7,878	7,878	8,082			(204)		(204)		7,878				145	04/01/2023
31414D-FE-1	FED NATL MTG ASSOC #962865		12/01/2009	SCHEDULED REDEMPTION		481,266	481,266	469,084	469,784		11,482		11,482		481,266				14,896	05/01/2038
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2009	SCHEDULED REDEMPTION		2,560	2,560	2,627			(66)		(66)		2,560				57	06/01/2023
31414E-6F-6	FED NATL MTG ASSOC #964470		12/01/2009	SCHEDULED REDEMPTION		88,137	88,137	91,366			(3,229)		(3,229)		88,137				1,240	08/01/2023
31414F-GL-9	FED NATL MTG ASSOC #964703		12/01/2009	SCHEDULED REDEMPTION		69,168	69,168	71,703			(2,534)		(2,534)		69,168				928	08/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2009	SCHEDULED REDEMPTION		8,495	8,495	8,692			(197)		(197)		8,495				146	09/01/2038
31414F-5Q-0	FED NATL MTG ASSOC #965355		12/01/2009	SCHEDULED REDEMPTION		9,523	9,523	9,883			(359)		(359)		9,523				199	10/01/2023
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2009	SCHEDULED REDEMPTION		246,079	246,079	255,095			(9,016)		(9,016)		246,079				3,556	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2009	SCHEDULED REDEMPTION		2,171	2,171	2,227			(56)		(56)		2,171				54	09/01/2022
31414G-DY-2	FED NATL MTG ASSOC #965519		12/01/2009	SCHEDULED REDEMPTION		138,655	138,655	143,824			(5,169)		(5,169)		138,655				2,116	01/01/2023
31414G-ES-4	FED NATL MTG ASSOC #965545		12/01/2009	SCHEDULED REDEMPTION		218,823	218,823	226,840			(8,018)		(8,018)		218,823				3,908	01/01/2023
31414G-VM-8	FED NATL MTG ASSOC #966020		12/01/2009	SCHEDULED REDEMPTION		44,202	44,202	45,821			(1,620)		(1,620)		44,202				966	02/01/2023
31414H-M4-6	FED NATL MTG ASSOC #966679		12/01/2009	SCHEDULED REDEMPTION		10,087	10,087	10,468			(381)		(381)		10,087				202	02/01/2023
31414H-NE-3	FED NATL MTG ASSOC #966689		12/01/2009	SCHEDULED REDEMPTION		80,059	80,059	82,992			(2,933)		(2,933)		80,059				1,332	06/01/2023
31414H-PK-7	FED NATL MTG ASSOC #966726		12/01/2009	SCHEDULED REDEMPTION		163,837	163,837	170,020			(6,182)		(6,182)		163,837				2,851	12/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2009	SCHEDULED REDEMPTION		133,064	133,064	137,939			(4,876)		(4,876)		133,064				2,608	01/01/2023
31414J-H3-0	FED NATL MTG ASSOC #967450		12/01/2009	SCHEDULED REDEMPTION		121,763	121,763	126,225			(4,461)		(4,461)		121,763				2,180	12/01/2022
31414J-NW-9	FED NATL MTG ASSOC #967605		12/01/2009	SCHEDULED REDEMPTION		135,237	135,237	140,192			(4,955)		(4,955)		135,237				2,670	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
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2009	SCHEDULED REDEMPTION		427,254	427,254	442,909			(15,655)		(15,655)		427,254				7,897	01/01/2023
31414J-UC-5	FED NATL MTG ASSOC #967779		12/01/2009	SCHEDULED REDEMPTION		106,895	106,895	110,812			(3,917)		(3,917)		106,895				1,313	06/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2009	SCHEDULED REDEMPTION		185,538	185,538	192,337			(6,798)		(6,798)		185,538				3,671	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2009	SCHEDULED REDEMPTION		46,637	46,637	47,720			(1,082)		(1,082)		46,637				1,096	02/01/2038
31414L-P4-4	FED NATL MTG ASSOC #969443		12/01/2009	SCHEDULED REDEMPTION		486,152	486,152	504,133			(17,981)		(17,981)		486,152				8,196	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		12/01/2009	SCHEDULED REDEMPTION		152,048	152,048	157,619			(5,571)		(5,571)		152,048				2,689	01/01/2023
31414L-3Y-2	FED NATL MTG ASSOC #969815		12/01/2009	SCHEDULED REDEMPTION		401,825	401,825	412,232			(10,407)		(10,407)		401,825				7,963	02/01/2023
31414M-B7-0	FED NATL MTG ASSOC #969962		12/01/2009	SCHEDULED REDEMPTION		700,651	700,651	713,897	712,317		(11,666)		(11,666)		700,651				26,821	04/01/2038
31414M-D5-2	FED NATL MTG ASSOC #970024		12/01/2009	SCHEDULED REDEMPTION		68,810	68,810	71,407			(2,597)		(2,597)		68,810				1,519	06/01/2023
31414N-GE-8	FED NATL MTG ASSOC #970997		12/01/2009	SCHEDULED REDEMPTION		11,488	11,488	11,922			(434)		(434)		11,488				222	01/01/2024
31414N-UT-9	FED NATL MTG ASSOC #971394		12/01/2009	SCHEDULED REDEMPTION		8,920	8,920	9,257			(337)		(337)		8,920				187	05/01/2023
31414N-VF-8	FED NATL MTG ASSOC #971414		12/01/2009	SCHEDULED REDEMPTION		24,941	24,941	25,882			(941)		(941)		24,941				667	05/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2009	SCHEDULED REDEMPTION		75,363	75,363	77,112			(1,749)		(1,749)		75,363				1,459	04/01/2038
31414Q-LX-3	FED NATL MTG ASSOC #972942		12/01/2009	SCHEDULED REDEMPTION		144,800	144,800	150,106			(5,306)		(5,306)		144,800				2,595	02/01/2023
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2009	SCHEDULED REDEMPTION		224,021	224,021	229,219			(5,198)		(5,198)		224,021				4,599	03/01/2038
31414Q-UR-6	FED NATL MTG ASSOC #973192		12/01/2009	SCHEDULED REDEMPTION		167,959	167,959	174,113			(6,154)		(6,154)		167,959				3,448	03/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2009	SCHEDULED REDEMPTION		598,765	598,765	614,272			(15,507)		(15,507)		598,765				11,434	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2009	SCHEDULED REDEMPTION		287,658	287,658	298,198			(10,540)		(10,540)		287,658				5,425	02/01/2023
31414S-JX-2	FED NATL MTG ASSOC #974678		12/01/2009	SCHEDULED REDEMPTION		689,536	689,536	708,983			(19,447)		(19,447)		689,536				11,463	04/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2009	SCHEDULED REDEMPTION		188,541	188,541	192,916			(4,375)		(4,375)		188,541				3,573	04/01/2038
31414S-VL-4	FED NATL MTG ASSOC #975019		12/01/2009	SCHEDULED REDEMPTION		177,808	177,808	182,823			(5,015)		(5,015)		177,808				3,032	04/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		12/01/2009	SCHEDULED REDEMPTION		101,814	101,814	104,176			(2,362)		(2,362)		101,814				2,123	05/01/2038
31414S-3Q-4	FED NATL MTG ASSOC #975207		12/01/2009	SCHEDULED REDEMPTION		249,693	249,693	259,115			(9,422)		(9,422)		249,693				5,437	03/01/2023
31414S-6Z-1	FED NATL MTG ASSOC #975288		12/01/2009	SCHEDULED REDEMPTION		16,264	16,264	16,686			(421)		(421)		16,264				280	05/01/2023
31414T-7H-8	FED NATL MTG ASSOC #976196		12/01/2009	SCHEDULED REDEMPTION		437,143	437,143	449,472			(12,329)		(12,329)		437,143				7,251	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2009	SCHEDULED REDEMPTION		6,677	6,677	6,850			(173)		(173)		6,677				138	03/01/2023
31414U-LD-8	FED NATL MTG ASSOC #976524		12/01/2009	SCHEDULED REDEMPTION		728,173	728,173	754,853			(26,681)		(26,681)		728,173				9,863	05/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2009	SCHEDULED REDEMPTION		246,544	246,544	255,577			(9,034)		(9,034)		246,544				4,253	04/01/2023
31414U-R7-5	FED NATL MTG ASSOC #976710		12/01/2009	SCHEDULED REDEMPTION		318,022	318,022	326,992			(8,969)		(8,969)		318,022				5,593	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2009	SCHEDULED REDEMPTION		3,951	3,951	4,053			(102)		(102)		3,951				85	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2009	SCHEDULED REDEMPTION		250,023	250,023	259,184			(9,161)		(9,161)		250,023				5,150	08/01/2023
31415A-MG-3	FED NATL MTG ASSOC #981059		12/01/2009	SCHEDULED REDEMPTION		7,771	7,771	8,065			(293)		(293)		7,771				149	04/01/2023
31415A-T5-0	FED NATL MTG ASSOC #981272		12/01/2009	SCHEDULED REDEMPTION		2,631,118	2,631,118	2,705,324			(74,206)		(74,206)		2,631,118				43,663	04/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2009	SCHEDULED REDEMPTION		16,460	16,460	16,887			(426)		(426)		16,460				385	04/01/2023
31415B-AP-4	FED NATL MTG ASSOC #981614		12/01/2009	SCHEDULED REDEMPTION		12,764	12,764	13,246			(482)		(482)		12,764				250	06/01/2023
31415B-B3-2	FED NATL MTG ASSOC #981658		12/01/2009	SCHEDULED REDEMPTION		84,587	84,587	87,686			(3,099)		(3,099)		84,587				1,249	06/01/2023
31415B-C2-3	FED NATL MTG ASSOC #981689		12/01/2009	SCHEDULED REDEMPTION		1,174,397	1,174,397	1,143,478	1,145,159		29,239		29,239		1,174,397				34,058	06/01/2038
31415B-DU-0	FED NATL MTG ASSOC #981715		12/01/2009	SCHEDULED REDEMPTION		38,194	38,194	39,635			(1,441)		(1,441)		38,194				720	07/01/2023
31415B-FP-9	FED NATL MTG ASSOC #981774		12/01/2009	SCHEDULED REDEMPTION		135,613	135,613	140,581			(4,969)		(4,969)		135,613				2,215	05/01/2023
31415B-FW-4	FED NATL MTG ASSOC #981781		12/01/2009	SCHEDULED REDEMPTION		43,408	43,408	44,999			(1,591)		(1,591)		43,408				786	04/01/2023
31415B-T3-3	FED NATL MTG ASSOC #982170		12/01/2009	SCHEDULED REDEMPTION		45,412	45,412	47,125			(1,714)		(1,714)		45,412				858	06/01/2023
31415B-XU-8	FED NATL MTG ASSOC #982291		12/01/2009	SCHEDULED REDEMPTION		5,005	5,005	5,082			(76)		(76)		5,005				17	06/01/2024
31415B-4R-7	FED NATL MTG ASSOC #982432		12/01/2009	SCHEDULED REDEMPTION		2,297	2,297	2,381			(84)		(84)		2,297				47	05/01/2023
31415C-KK-2	FED NATL MTG ASSOC #982798		12/01/2009	SCHEDULED REDEMPTION		578,345	578,345	594,656			(16,311)		(16,311)		578,345				10,098	05/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2009	SCHEDULED REDEMPTION		182,583	182,583	186,819			(4,236)		(4,236)		182,583				3,348	05/01/2038
31415C-NH-6	FED NATL MTG ASSOC #982892		12/01/2009	SCHEDULED REDEMPTION		2,974,618	2,974,618	3,058,511			(83,893)		(83,893)		2,974,618				49,818	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		12/01/2009	SCHEDULED REDEMPTION		8,384	8,384	8,701			(316)		(316)		8,384				190	05/01/2023
31415L-EC-7	FED NATL MTG ASSOC #983131		12/01/2009	SCHEDULED REDEMPTION		111,682	111,682	115,774			(4,092)		(4,092)		111,682				2,668	05/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2009	SCHEDULED REDEMPTION		59,942	59,942	61,333			(1,391)		(1,391)		59,942				1,264	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550		12/01/2009	SCHEDULED REDEMPTION		2,757	2,757	2,828			(71)		(71)		2,757				58	05/01/2023
31415L-XC-6	FED NATL MTG ASSOC #983675		12/01/2009	SCHEDULED REDEMPTION		65,780	65,780	68,190			(2,410)		(2,410)		65,780				649	11/01/2023
31415M-FR-1	FED NATL MTG ASSOC #984076		12/01/2009	SCHEDULED REDEMPTION		1,053,226	1,053,226	1,082,931			(29,704)		(29,704)		1,053,226				17,280	06/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		12/01/2009	SCHEDULED REDEMPTION		154,141	154,141	159,789			(5,648)		(5,648)		154,141				2,880	06/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782		12/01/2009	SCHEDULED REDEMPTION		226,466	226,466	231,721			(5,255)		(5,255)		226,466				4,914	08/01/2038
31415Q-M3-7	FED NATL MTG ASSOC #986078		12/01/2009	SCHEDULED REDEMPTION		12,753	12,753	13,220			(467)		(467)		12,753				230	09/01/2023
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2009	SCHEDULED REDEMPTION		129,795	129,795	134,551			(4,756)		(4,756)		129,795				2,209	09/01/2023
31415Q-N7-7	FED NATL MTG ASSOC #986114		12/01/2009	SCHEDULED REDEMPTION		49,791	49,791	51,615			(1,824)		(1,824)		49,791				902	10/01/2023
31415Q-XS-0	FED NATL MTG ASSOC #986389		12/01/2009	SCHEDULED REDEMPTION		30,334	30,334	31,446			(1,111)		(1,111)		30,334				429	07/01/2023
31415R-NN-0	FED NATL MTG ASSOC #986997		12/01/2009	SCHEDULED REDEMPTION		359,437	359,437	372,607			(13,170)		(13,170)		359,437				6,195	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
31415R-QZ-0	FED NATL MTG ASSOC #987072		12/01/2009	SCHEDULED REDEMPTION		12,848	12,848	13,181			(333)		(333)		12,848				254	08/01/2023
31415R-VF-8	FED NATL MTG ASSOC #987214		12/01/2009	SCHEDULED REDEMPTION		93,362	93,362	96,783			(3,421)		(3,421)		93,362				1,676	07/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2009	SCHEDULED REDEMPTION		51,478	51,478	53,364			(1,886)		(1,886)		51,478				939	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2009	SCHEDULED REDEMPTION		286,013	286,013	296,498			(10,485)		(10,485)		286,013				6,206	08/01/2023
31415S-P5-5	FED NATL MTG ASSOC #987944		12/01/2009	SCHEDULED REDEMPTION		422,472	422,472	437,952			(15,480)		(15,480)		422,472				5,865	12/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2009	SCHEDULED REDEMPTION		128,221	128,221	133,059			(4,838)		(4,838)		128,221				3,010	09/01/2023
31415T-NQ-9	FED NATL MTG ASSOC #988799		12/01/2009	SCHEDULED REDEMPTION		626,317	626,317	649,265			(22,949)		(22,949)		626,317				12,863	08/01/2023
31415T-QL-7	FED NATL MTG ASSOC #988859		12/01/2009	SCHEDULED REDEMPTION		2,184	2,184	2,217			(33)		(33)		2,184				7	07/01/2024
31415T-SN-1	FED NATL MTG ASSOC #988925		12/01/2009	SCHEDULED REDEMPTION		376,209	376,209	390,405			(14,196)		(14,196)		376,209				7,781	08/01/2023
31415V-BG-9	FED NATL MTG ASSOC #990239		12/01/2009	SCHEDULED REDEMPTION		154,343	154,343	160,011			(5,669)		(5,669)		154,343				1,835	11/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		12/01/2009	SCHEDULED REDEMPTION		558,865	558,865	579,953			(21,088)		(21,088)		558,865				12,241	09/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2009	SCHEDULED REDEMPTION		121,236	121,236	124,376			(3,140)		(3,140)		121,236				1,995	09/01/2023
31415V-5L-5	FED NATL MTG ASSOC #991051		12/01/2009	SCHEDULED REDEMPTION		958,187	958,187	968,368	968,115		(9,928)		(9,928)		958,187				29,060	10/01/2038
31415V-6B-6	FED NATL MTG ASSOC #991066		12/01/2009	SCHEDULED REDEMPTION		207,310	207,310	215,133			(7,823)		(7,823)		207,310				3,740	11/01/2023
31415W-FY-4	FED NATL MTG ASSOC #991283		12/01/2009	SCHEDULED REDEMPTION		825,248	825,248	856,388			(31,140)		(31,140)		825,248				15,891	09/01/2023
31415W-LM-3	FED NATL MTG ASSOC #991432		12/01/2009	SCHEDULED REDEMPTION		39,739	39,739	41,239			(1,500)		(1,500)		39,739				766	12/01/2023
31415W-3G-6	FED NATL MTG ASSOC #991899		12/01/2009	SCHEDULED REDEMPTION		1,515,972	1,515,972	1,532,080	1,531,681		(15,708)		(15,708)		1,515,972				37,578	10/01/2038
31415W-4P-5	FED NATL MTG ASSOC #991930		12/01/2009	SCHEDULED REDEMPTION		72,813	72,813	75,481			(2,668)		(2,668)		72,813				1,016	12/01/2023
31415X-Z3-8	FED NATL MTG ASSOC #992762		12/01/2009	SCHEDULED REDEMPTION		953	953	968			(15)		(15)		953				3	02/01/2024
31415X-3S-8	FED NATL MTG ASSOC #992809		12/01/2009	SCHEDULED REDEMPTION		29,143	29,143	30,243			(1,100)		(1,100)		29,143				635	11/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2009	SCHEDULED REDEMPTION		151,241	151,241	156,783			(5,542)		(5,542)		151,241				1,941	12/01/2023
31415Y-LM-9	FED NATL MTG ASSOC #993232		12/01/2009	SCHEDULED REDEMPTION		4,344	4,344	4,410			(66)		(66)		4,344				14	07/01/2024
31415Y-5S-4	FED NATL MTG ASSOC #993757		12/01/2009	SCHEDULED REDEMPTION		366,901	366,901	380,344			(13,443)		(13,443)		366,901				5,206	11/01/2023
31416A-GT-1	FED NATL MTG ASSOC #994010		12/01/2009	SCHEDULED REDEMPTION		3,742	3,742	3,799			(57)		(57)		3,742				12	09/01/2024
31416A-GY-0	FED NATL MTG ASSOC #994015		12/01/2009	SCHEDULED REDEMPTION		3,792	3,792	3,849			(58)		(58)		3,792				13	09/01/2024
31416B-BM-9	FED NATL MTG ASSOC #994744		12/01/2009	SCHEDULED REDEMPTION		2,774	2,774	2,817			(42)		(42)		2,774				9	04/01/2024
31416B-FM-5	FED NATL MTG ASSOC #994872		12/01/2009	SCHEDULED REDEMPTION		265,678	265,678	275,412			(9,735)		(9,735)		265,678				1,812	11/01/2023
31416B-HE-1	FED NATL MTG ASSOC #994929		12/01/2009	SCHEDULED REDEMPTION		9,462	9,462	9,809			(347)		(347)		9,462				211	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2009	SCHEDULED REDEMPTION		64,858	64,858	67,235			(2,376)		(2,376)		64,858				1,110	09/01/2023
31416B-Z8-4	FED NATL MTG ASSOC #995467		12/01/2009	SCHEDULED REDEMPTION		553,327	553,327	568,932			(15,606)		(15,606)		553,327				8,505	09/01/2023
31416B-2F-4	FED NATL MTG ASSOC #995474		12/01/2009	SCHEDULED REDEMPTION		61,445	61,445	63,697			(2,251)		(2,251)		61,445				1,002	02/01/2024
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2009	SCHEDULED REDEMPTION		246,186	246,186	255,207			(9,020)		(9,020)		246,186				5,180	01/01/2024
31416H-PX-7	FED NATL MTG ASSOC #AA0437		12/01/2009	SCHEDULED REDEMPTION		938,508	938,508	972,896			(34,388)		(34,388)		938,508				16,039	12/01/2023
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		12/01/2009	SCHEDULED REDEMPTION		4,374	4,374	4,441			(67)		(67)		4,374				15	03/01/2024
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		12/01/2009	SCHEDULED REDEMPTION		244,919	244,919	251,826			(6,907)		(6,907)		244,919				4,506	03/01/2024
31416H-2W-4	FED NATL MTG ASSOC #AA0788		12/01/2009	SCHEDULED REDEMPTION		2,476	2,476	2,514			(38)		(38)		2,476				8	05/01/2024
31416J-BE-0	FED NATL MTG ASSOC #AA0936		12/01/2009	SCHEDULED REDEMPTION		95,070	95,070	98,553			(3,483)		(3,483)		95,070				1,402	12/01/2023
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		12/01/2009	SCHEDULED REDEMPTION		14,251	14,251	14,468			(217)		(217)		14,251				48	04/01/2024
31416L-FM-3	FED NATL MTG ASSOC #AA2871		12/01/2009	SCHEDULED REDEMPTION		143,302	143,302	147,343			(4,042)		(4,042)		143,302				2,440	03/01/2024
31416L-HN-9	FED NATL MTG ASSOC #AA2936		12/01/2009	SCHEDULED REDEMPTION		1,489,465	1,489,465	1,518,148			(28,684)		(28,684)		1,489,465				32,109	04/01/2024
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		12/01/2009	SCHEDULED REDEMPTION		4,689	4,689	4,760			(71)		(71)		4,689				16	03/01/2024
31416M-U2-8	FED NATL MTG ASSOC #AA4200		12/01/2009	SCHEDULED REDEMPTION		469,862	469,862	483,113			(13,252)		(13,252)		469,862				7,580	03/01/2024
31416M-WC-4	FED NATL MTG ASSOC #AA4242		12/01/2009	SCHEDULED REDEMPTION		10,525	10,525	10,685			(160)		(160)		10,525				35	04/01/2024
31416M-WL-4	FED NATL MTG ASSOC #AA4250		12/01/2009	SCHEDULED REDEMPTION		921,244	921,244	938,985			(17,741)		(17,741)		921,244				22,195	04/01/2024
31416N-BX-9	FED NATL MTG ASSOC #AA4553		12/01/2009	SCHEDULED REDEMPTION		15,986	15,986	16,571			(585)		(585)		15,986				60	08/01/2024
31416N-CR-1	FED NATL MTG ASSOC #AA4579		12/01/2009	SCHEDULED REDEMPTION		961	961	976			(15)		(15)		961				3	04/01/2024
31416N-V2-5	FED NATL MTG ASSOC #AA5132		12/01/2009	SCHEDULED REDEMPTION		5,168	5,168	5,247			(79)		(79)		5,168				17	04/01/2024
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		12/01/2009	SCHEDULED REDEMPTION		5,504	5,504	5,588			(84)		(84)		5,504				18	03/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2009	SCHEDULED REDEMPTION		102,458	102,458	105,112			(2,654)		(2,654)		102,458				1,962	10/01/2023
31416P-MP-9	FED NATL MTG ASSOC #AA5765		12/01/2009	SCHEDULED REDEMPTION		25,461	25,461	25,848			(388)		(388)		25,461				85	04/01/2024
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		12/01/2009	SCHEDULED REDEMPTION		162,048	162,048	167,973			(5,925)		(5,925)		162,048				608	05/01/2024
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		12/01/2009	SCHEDULED REDEMPTION		422	422	428			(6)		(6)		422				1	04/01/2024
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		12/01/2009	SCHEDULED REDEMPTION		3,715	3,715	3,772			(57)		(57)		3,715				12	06/01/2024
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		12/01/2009	SCHEDULED REDEMPTION		4,777	4,777	4,850			(73)		(73)		4,777				16	06/01/2024
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		12/01/2009	SCHEDULED REDEMPTION		2,195	2,195	2,228			(33)		(33)		2,195				7	10/01/2024
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		12/01/2009	SCHEDULED REDEMPTION		4,498	4,498	4,566			(69)		(69)		4,498				15	05/01/2024
31416R-VA-8	FED NATL MTG ASSOC #AA7808		12/01/2009	SCHEDULED REDEMPTION		135	135	137			(2)		(2)		135					08/01/2024
31416R-XR-9	FED NATL MTG ASSOC #AA7887		12/01/2009	SCHEDULED REDEMPTION		2,097	2,097	2,129			(32)		(32)		2,097				7	06/01/2024
31416R-3D-3	FED NATL MTG ASSOC #AA7995		12/01/2009	SCHEDULED REDEMPTION		334	334	339			(5)		(5)		334				1	06/01/2024

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
31416S-XS-5	FED NATL MTG ASSOC #AA8788		12/01/2009	SCHEDULED REDEMPTION		4,750	4,750	4,822			(72)		(72)		4,750				16	07/01/2024
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		12/01/2009	SCHEDULED REDEMPTION		4,747	4,747	4,819			(72)		(72)		4,747				16	04/01/2024
31416T-JX-8	FED NATL MTG ASSOC #AA9277		12/01/2009	SCHEDULED REDEMPTION		4,414	4,414	4,481			(67)		(67)		4,414				15	09/01/2024
31417J-DX-5	FED NATL MTG ASSOC #AC0117		12/01/2009	SCHEDULED REDEMPTION		5,885	5,885	5,975			(90)		(90)		5,885				20	09/01/2024
31417J-D9-8	FED NATL MTG ASSOC #AC0127		12/01/2009	SCHEDULED REDEMPTION		291	291	296			(4)		(4)		291				1	11/01/2024
31417J-E6-3	FED NATL MTG ASSOC #AC0156		12/01/2009	SCHEDULED REDEMPTION		293	293	297			(4)		(4)		293				1	07/01/2024
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		12/01/2009	SCHEDULED REDEMPTION		35,998	35,998	37,314			(1,316)		(1,316)		35,998				135	09/01/2024
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		12/01/2009	SCHEDULED REDEMPTION		220	220	224			(3)		(3)		220				1	07/01/2024
31417K-QY-6	FED NATL MTG ASSOC #AC1370		12/01/2009	SCHEDULED REDEMPTION		2,366	2,366	2,402			(36)		(36)		2,366				8	08/01/2024
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		12/01/2009	SCHEDULED REDEMPTION		1,902	1,902	1,931			(29)		(29)		1,902				6	08/01/2024
31417K-VS-3	FED NATL MTG ASSOC #AC1524		12/01/2009	SCHEDULED REDEMPTION		438	438	445			(7)		(7)		438				1	09/01/2024
31417K-VU-8	FED NATL MTG ASSOC #AC1526		12/01/2009	SCHEDULED REDEMPTION		889	889	902			(14)		(14)		889				3	09/01/2024
31417K-3T-2	FED NATL MTG ASSOC #AC1709		12/01/2009	SCHEDULED REDEMPTION		1,754	1,754	1,780			(27)		(27)		1,754				6	11/01/2024
31417K-4D-6	FED NATL MTG ASSOC #AC1719		12/01/2009	SCHEDULED REDEMPTION		5,247	5,247	5,326			(80)		(80)		5,247				17	08/01/2024
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		12/01/2009	SCHEDULED REDEMPTION		2,602	2,602	2,641			(40)		(40)		2,602				9	08/01/2024
31417L-QT-5	FED NATL MTG ASSOC #AC2265		12/01/2009	SCHEDULED REDEMPTION		4,880	4,880	4,954			(74)		(74)		4,880				16	11/01/2024
31417L-YM-1	FED NATL MTG ASSOC #AC2515		12/01/2009	SCHEDULED REDEMPTION		704	704	729			(26)		(26)		704				3	08/01/2024
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		12/01/2009	SCHEDULED REDEMPTION		1,449	1,449	1,471			(22)		(22)		1,449				5	10/01/2024
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		12/01/2009	SCHEDULED REDEMPTION		1,928	1,928	1,957			(29)		(29)		1,928				6	08/01/2024
31417N-AS-0	FED NATL MTG ASSOC #AC3616		12/01/2009	SCHEDULED REDEMPTION		380	380	386			(6)		(6)		380				1	08/01/2024
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		12/01/2009	SCHEDULED REDEMPTION		295	295	299			(4)		(4)		295				1	12/01/2024
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		12/01/2009	SCHEDULED REDEMPTION		9,585	9,585	9,731			(146)		(146)		9,585				32	10/01/2024
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		12/01/2009	SCHEDULED REDEMPTION		11,281	11,281	11,453			(172)		(172)		11,281				38	11/01/2024
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		12/01/2009	SCHEDULED REDEMPTION		2,006	2,006	2,036			(31)		(31)		2,006				7	12/01/2024
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		12/01/2009	SCHEDULED REDEMPTION		4,532	4,532	4,601			(69)		(69)		4,532				15	11/01/2024
31417S-L5-7	FED NATL MTG ASSOC #AC5747		12/01/2009	SCHEDULED REDEMPTION		2,619	2,619	2,714			(96)		(96)		2,619				10	12/01/2024
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		12/01/2009	SCHEDULED REDEMPTION		1,933	1,933	1,962			(29)		(29)		1,933				6	11/01/2024
31417T-D9-6	FED NATL MTG ASSOC #AC6427		12/01/2009	SCHEDULED REDEMPTION		345	345	351			(5)		(5)		345				1	11/01/2024
31417T-GL-6	FED NATL MTG ASSOC #AC6502		12/01/2009	SCHEDULED REDEMPTION		20,449	20,449	20,761			(312)		(312)		20,449				68	12/01/2024
31417T-V8-8	FED NATL MTG ASSOC #AC6938		12/01/2009	SCHEDULED REDEMPTION		316	316	320			(5)		(5)		316				1	11/01/2024
31417U-CU-7	FED NATL MTG ASSOC #AC7282		12/01/2009	SCHEDULED REDEMPTION		911	911	925			(14)		(14)		911				3	11/01/2024
31417U-NW-1	FED NATL MTG ASSOC #AC7604		12/01/2009	SCHEDULED REDEMPTION		4,214	4,214	4,279			(64)		(64)		4,214				14	11/01/2024
31417U-P2-5	FED NATL MTG ASSOC #AC7640		12/01/2009	SCHEDULED REDEMPTION		31,555	31,555	32,036			(481)		(481)		31,555				105	11/01/2024
31417U-RG-2	FED NATL MTG ASSOC #AC7686		12/01/2009	SCHEDULED REDEMPTION		1,718	1,718	1,744			(26)		(26)		1,718				6	12/01/2024
31417U-RL-1	FED NATL MTG ASSOC #AC7690		12/01/2009	SCHEDULED REDEMPTION		9,659	9,659	9,806			(147)		(147)		9,659				32	11/01/2024
31417U-SK-2	FED NATL MTG ASSOC #AC7721		12/01/2009	SCHEDULED REDEMPTION		363	363	368			(6)		(6)		363				1	11/01/2024
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		12/01/2009	SCHEDULED REDEMPTION		9,551	9,551	9,697			(146)		(146)		9,551				32	04/01/2024
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		12/01/2009	SCHEDULED REDEMPTION		620,807	620,807	632,763			(11,955)		(11,955)		620,807				12,649	04/01/2024
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		12/01/2009	SCHEDULED REDEMPTION		298	298	303			(5)		(5)		298				1	11/01/2024
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		12/01/2009	SCHEDULED REDEMPTION		2,505	2,505	2,543			(38)		(38)		2,505				8	12/01/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		12/01/2009	SCHEDULED REDEMPTION		5,843	5,843	6,006	6,037		(194)		(194)		5,843				329	06/25/2018
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		12/01/2009	SCHEDULED REDEMPTION		11,843	11,843	12,384	12,136		(293)		(293)		11,843				702	04/25/2019
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		12/01/2009	SCHEDULED REDEMPTION		163,613	163,613	120,626	148,804		14,809		14,809		163,613				6,055	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		12/01/2009	SCHEDULED REDEMPTION		219,178	219,178	177,573	207,515		11,663		11,663		219,178				10,724	06/25/2022
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		12/01/2009	SCHEDULED REDEMPTION		542,283	542,283	502,615	523,383		18,900		18,900		542,283				26,741	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		12/01/2009	SCHEDULED REDEMPTION		1,126,370	1,126,370	1,045,129	1,088,788		37,582		37,582		1,126,370				52,196	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		12/01/2009	SCHEDULED REDEMPTION		353,164	353,164	265,585	319,065		34,099		34,099		353,164				16,056	07/25/2022
3133T1-C5-9	FHR 1602 PJ		12/01/2009	SCHEDULED REDEMPTION		282,822	282,822	298,524	296,554		(13,732)		(13,732)		282,822				11,543	10/15/2023
3133TM-Z3-3	FHR 2205 ZA		12/01/2009	SCHEDULED REDEMPTION		616,491	616,491	573,748	550,446		36,157		36,157		616,491				36,990	08/15/2028
313398-QA-0	FHR 2335 PZ		12/01/2009	SCHEDULED REDEMPTION		1,711,148	1,711,148	1,610,181	1,622,604		88,544		88,544		1,711,148				66,635	07/15/2031
313399-AJ-6	FHR 2344 QG		12/01/2009	SCHEDULED REDEMPTION		1,682,285	1,682,285	1,641,280	1,643,324		19,900		19,900		1,682,285				61,027	08/15/2016
313399-TE-7	FHR 2345 PZ		12/01/2009	SCHEDULED REDEMPTION		2,346,187	2,346,187	2,214,977	2,225,678		120,509		120,509		2,346,187				94,761	08/15/2031
313399-FX-0	FHR 2351 AZ		12/01/2009	SCHEDULED REDEMPTION		874,908	874,908	839,167	842,409		32,499		32,499		874,908				33,773	08/15/2031
31339N-2C-9	FHR 2398 ZP		12/01/2009	SCHEDULED REDEMPTION		2,973,482	2,973,482	2,839,628	2,781,018		128,901		128,901		2,973,482				152,882	01/15/2032
31339D-YJ-1	FHR 2412 ZC		12/01/2009	SCHEDULED REDEMPTION		2,652,173	2,652,173	2,532,779	2,548,847		103,327		103,327		2,652,173				102,343	02/15/2032
31392K-ZE-9	FHR 2448 TN		12/01/2009	SCHEDULED REDEMPTION		97,944	97,944	101,985			(4,040)		(4,040)		97,944				531	05/15/2032
31392R-PX-3	FHR 2468 PE		12/01/2009	SCHEDULED REDEMPTION		7,565,367	7,565,367	7,782,871	7,621,708		(56,341)		(56,341)		7,565,367				281,245	04/15/2031
31392R-4A-6	FHR 2471 EH		07/01/2009	SCHEDULED REDEMPTION		1,602,576	1,602,576	1,648,650	1,611,356		(8,780)		(8,780)		1,602,576				36,239	02/15/2031
31392T-E2-9	FHR 2480 PD		12/01/2009	SCHEDULED REDEMPTION		136,716	136,716	141,558			(4,842)		(4,842)		136,716				684	11/15/2031

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 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
31392R-X5-5	FHR 2491 PG		04/01/2009	SCHEDULED REDEMPTION		530,128	530,128	545,204	533,083		(2,955)		(2,955)		530,128				6,752	03/15/2031
31392V-4R-0	FHR 2494 EH		05/01/2009	SCHEDULED REDEMPTION		2,149,257	2,149,257	2,192,242	2,159,969		(10,712)		(10,712)		2,149,257				34,932	04/15/2031
31392V-P8-9	FHR 2496 QN		10/01/2009	SCHEDULED REDEMPTION		6,872,455	6,872,455	7,053,931	6,915,615		(43,160)		(43,160)		6,872,455				183,461	05/15/2031
31392V-7G-1	FHR 2498 BM		12/01/2009	SCHEDULED REDEMPTION		469,410	469,410	480,229	476,786		(7,376)		(7,376)		469,410				15,087	09/15/2017
31392U-XD-1	FHR 2500 MB		12/01/2009	SCHEDULED REDEMPTION		159,791	159,791	165,054			(5,263)		(5,263)		159,791				799	01/15/2032
31392U-M7-6	FHR 2503 PG		12/01/2009	SCHEDULED REDEMPTION		9,478,833	9,478,833	9,659,387	9,508,730		(29,897)		(29,897)		9,478,833				277,800	04/15/2031
31393F-X6-8	FHR 2539 PC		12/01/2009	SCHEDULED REDEMPTION		8,412,880	8,412,880	8,447,057	8,445,522		(32,642)		(32,642)		8,412,880				274,373	01/15/2032
31393H-MW-9	FHR 2547 BE		12/01/2009	SCHEDULED REDEMPTION		102,141	102,141	103,909			(1,768)		(1,768)		102,141				468	03/15/2032
31393M-FL-0	FHR 2591 WC		03/06/2009	DEUTSCHE BANK SECURITIES		34,238,531	33,660,000	30,754,196	31,249,180		38,816		38,816		31,287,996		2,950,536	2,950,536	467,500	10/15/2032
31394J-TS-6	FHR 2677 LD		03/18/2009	BNP PARIBAS SECURITIES CORP		12,763,957	12,302,609	11,714,391	12,075,472		18,015		18,015		12,093,487		670,470	670,470	172,237	03/15/2017
31394R-7F-0	FHR 2751 NE		03/06/2009	GOLDMAN, SACHS & CO.		12,360,000	12,000,000	11,402,118	11,535,994		11,089		11,089		11,547,082		812,918	812,918	166,667	06/15/2032
31394T-Y7-4	FHR 2764 YF		12/15/2009	Various		35,242,748	35,242,748	35,242,748	34,813,534						35,242,748				183,985	03/15/2034
31394R-WM-7	FHR 2765 CT		03/19/2009	CHASE SECURITIES		16,725,344	16,570,000	15,720,788	16,038,772		17,262		17,262		16,056,033		669,310	669,310	208,046	03/15/2019
31394R-ZY-8	FHR 2769 LB		03/19/2009	CHASE SECURITIES		2,079,313	2,060,000	1,944,688	1,984,696		2,173		2,173		1,986,869		92,443	92,443	25,864	03/15/2019
31394T-YQ-2	FHR 2770 AU		04/07/2009	BNP PARIBAS SECURITIES CORP		14,359,573	14,232,811	12,802,547	13,205,736		35,608		35,608		13,241,344		1,118,229	1,118,229	208,748	03/15/2019
31394W-GS-1	FHR 2784 HJ		03/20/2009	STEPHENS, INC.		10,078,125	10,000,000	9,015,801	9,266,424		19,906		19,906		9,286,330		791,795	791,795	126,667	04/15/2019
31394W-AT-5	FHR 2786 JD		04/03/2009	SALOMON SMITH BARNEY		12,339,844	12,000,000	11,175,000	11,462,597		18,874		18,874		11,481,471		858,373	858,373	190,500	04/15/2019
31395R-RK-6	FHR 2968 MB		12/01/2009	SCHEDULED REDEMPTION		190,530	190,530	195,532	192,612		(2,081)		(2,081)		190,530				10,479	12/15/2028
31396C-C7-3	FHR 3045 JC		03/02/2009	DEUTSCHE BANK SECURITIES		16,073,598	15,550,000	15,788,109	15,773,441		(4,225)		(4,225)		15,769,216		304,383	304,383	223,315	09/15/2034
31396E-ZB-5	FHR 3062 MZ		03/20/2009	BANK OF AMERICA		12,168,402	11,907,916	11,374,342	11,306,263		8,599		8,599		11,469,795		698,606	698,606	196,611	03/15/2035
31396G-CC-3	FHR 3087 VJ		12/01/2009	SCHEDULED REDEMPTION		630,798	630,798	598,716	605,183		25,615		25,615		630,798				17,645	06/15/2022
31396H-Z9-3	FHR 3116 ZB		02/20/2009	Various		2,879,138	2,898,715	2,828,061	2,871,631		4,237		4,237		2,875,868		3,270	3,270	32,538	02/15/2036
31397F-QT-2	FHR 3290 PC		03/06/2009	JEFFERIES & COMPANY, INC.		15,525,000	15,000,000	15,339,845	15,310,062		(9,340)		(9,340)		15,300,722		224,278	224,278	229,167	03/15/2033
31397J-WQ-3	FHR 3349 ZL		03/01/2009	SCHEDULED REDEMPTION		2,812,963	2,812,963	2,691,936	2,783,557		15,411		15,411		2,812,963				34,867	07/15/2037
31397T-AB-8	FHR 3439 CY		03/25/2009	GUGGENHEIM CAPITAL MARKETS		11,330,000	11,000,000	10,505,000	10,537,507		12,292		12,292		10,549,799		780,201	780,201	163,625	04/15/2023
31395N-PD-3	FNBR 2006-B1 AB		12/01/2009	SCHEDULED REDEMPTION		3,344,275	3,344,275	3,330,166	3,333,404		10,870		10,870		3,344,275				125,232	06/25/2016
31393D-ZD-6	FNR 0373A GA		12/01/2009	SCHEDULED REDEMPTION		2,080,534	2,080,534	2,101,339			(20,805)		(20,805)		2,080,534				29,234	05/25/2031
31358U-7D-2	FNR 1993-70 Z		12/01/2009	SCHEDULED REDEMPTION		49,021	49,021	51,102	50,981		(1,960)		(1,960)		49,021				2,164	05/25/2023
31359G-RL-2	FNR 1994-22 D		02/01/2009	SCHEDULED REDEMPTION		80,848	80,848	82,270	82,179		(1,331)		(1,331)		80,848				448	01/25/2024
31392A-DF-2	FNR 2001-62 VB		04/01/2009	SCHEDULED REDEMPTION		1,148,984	1,148,984	1,182,870	1,163,176		(14,192)		(14,192)		1,148,984				15,231	02/25/2017
31392D-ZN-5	FNR 2002-50 PE		12/01/2009	SCHEDULED REDEMPTION		2,132,125	2,132,125	2,181,431	1,879,391		(16,755)		(16,755)		2,132,125				71,229	05/25/2031
31393X-ZH-3	FNR 2004-17 CJ		03/20/2009	STEPHENS, INC.		24,187,500	24,000,000	21,699,150	22,326,922		47,565		47,565		22,374,487		1,813,013	1,813,013	304,000	04/25/2019
31394A-L7-9	FNR 2004-67 VE		12/01/2009	SCHEDULED REDEMPTION		1,618,514	1,618,514	1,599,799	1,606,124		12,390		12,390		1,618,514				45,275	12/25/2020
31394B-BG-8	FNR 2004-81 KE		04/07/2009	BNP PARIBAS SECURITIES CORP		5,146,875	5,000,000	4,820,313	4,876,881		4,440		4,440		4,881,321		265,554	265,554	82,500	11/25/2019
31396K-MG-4	FNR 2006-74 FL		12/25/2009	SCHEDULED REDEMPTION		4,158,351	4,158,351	4,157,701	4,157,836		515		515		4,158,351				22,768	08/25/2036
31396P-L9-0	FNR 2007-12 BA		04/01/2009	Various		31,019,196	29,988,403	29,527,331	29,567,875		3,650		3,650		29,571,525		1,447,672	1,447,672	504,793	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		19,762,439		968,989	968,989	336,349	02/25/2036
38374J-UX-2	GNR 2004-84 C		03/02/2009	CANTOR FITZGERALD		14,842,787	14,559,000	14,559,000	14,559,000						14,559,000		283,787	283,787	174,946	11/16/2024
566130-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2009	CALLED @ 100.00		50,000	50,000	50,000	50,000						50,000				3,275	08/15/2037
743759-AM-4	PROVIDENCE HEALTH SYSTEM AK 2005		09/09/2009	ALLSTATE LIFE REINSURANCE		2,156,792	2,115,000	2,115,000	2,115,000						2,115,000		41,792	41,792	102,663	10/01/2017
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2009	CALLED @ 100.00		210,000	210,000	212,100	211,074		463		463		211,537		(1,537)	(1,537)	13,965	06/15/2012
055053-AA-0	AZUSA PACIFIC UNIV CA TXBL SER 1999		04/01/2009	MATURED		2,100,000	2,100,000	2,299,500	2,111,744		(11,744)		(11,744)		2,100,000				76,125	04/01/2009
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2009	CALLED @ 100.00		90,000	90,000	87,494	87,538		91		91		87,629		2,371	2,371	8,500	09/01/2038
795830-AU-2	SALVATION ARMY TAXABLE 2006		09/09/2009	ALLSTATE LIFE REINSURANCE		1,413,184	1,375,000	1,375,000	1,375,000						1,375,000		38,184	38,184	77,306	09/01/2018
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A		08/01/2009	CALLED @ 100.00		400,000	400,000	403,400	402,814		(338)		(338)		402,476		(2,476)	(2,476)	22,472	08/01/2016
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		09/01/2009	CALLED @ 100.00		395,000	395,000	395,000	395,000						395,000				24,293	09/01/2016
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2009	CALLED @ 100.00		200,000	200,000	200,000	200,000						200,000				10,500	08/01/2015
469383-ZY-2	JACKSONVILLE FL EXCISE TAX 2006 C		09/09/2009	ALLSTATE LIFE REINSURANCE		3,016,381	3,010,000	3,010,000	3,010,000						3,010,000		6,381	6,381	146,672	10/01/2018
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2009	CALLED @ 100		790,000	790,000	790,000	790,000						790,000				48,190	04/01/2015

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
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		04/01/2009	SCHEDULED REDEMPTION		105,000	105,000	104,036	104,266		734		734		105,000				5,124	04/01/2022
081207-BD-3	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		330,000	330,000	330,000	330,000						330,000				17,738	09/01/2009
081207-BE-1	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		365,000	365,000	365,000	365,000						365,000				19,619	09/01/2010
081207-BF-8	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		03/01/2009	CALLED @ 100.00		400,000	400,000	400,000	400,000						400,000				21,500	09/01/2011
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2009	CALLED @ 100.00		200,000	200,000	214,848	210,439		(1,858)		(1,858)		208,581		(8,581)	(8,581)	12,300	12/01/2017
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U		12/01/2009	SCHEDULED REDEMPTION		654,000	654,000	653,225	658,098		(4,098)		(4,098)		654,000				55,263	12/01/2013
411303-BE-9	HANSCOM FAM HSG LLC MA MILITARY HSG 04A		11/05/2008	EXCHANGE															57,960	10/15/2038
411303-BL-3	HANSCOM FAM HSG LLC MA MILITARY HSG 04A		11/05/2008	EXCHANGE															61,855	10/15/2044
411303-BV-1	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															2,808	10/15/2018
411303-CF-5	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															6,995	10/15/2028
411303-CR-9	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															14,440	10/15/2038
411303-CX-6	HANSCOM FAM HSG LLC MA MILITARY HSG 04B		11/05/2008	EXCHANGE															11,915	10/15/2044
519258-AM-9	LAURENTIAN ENERGY AUTH MN COGEN 05 B		12/01/2009	CALLED @ 100.00		270,000	270,000	270,000	270,000						270,000				16,983	12/01/2011
864828-AA-6	SUGAR CREEK MO INDL LAFARGE PROJ 03A	R	12/09/2009	J. P. MORGAN SECURITIES, INC.		6,976,240	8,000,000	8,000,000	8,000,000						8,000,000		(1,023,760)	(1,023,760)	468,322	06/01/2037
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		12/01/2009	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				3,790	06/01/2016
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		12/01/2009	CALLED @ 100.00		405,000	405,000	416,833	414,699		(477)		(477)		414,222		(9,222)	(9,222)	29,484	06/01/2025
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		12/15/2009	Various		1,455,000	1,455,000	1,455,000	1,455,000						1,455,000				98,001	01/01/2037
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E		06/01/2009	CALLED @ 100		987,168	987,168	972,360	977,150		115		115		977,265		9,903	9,903	29,615	06/01/2028
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1		06/01/2009	SCHEDULED REDEMPTION		2,912,561	2,912,561	2,921,357	2,919,545		(6,984)		(6,984)		2,912,561				197,354	06/01/2021
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		05/01/2009	CALLED @ 100.00		444,647	444,647	446,501	446,027		(13)		(13)		446,014		(1,367)	(1,367)	14,273	11/01/2027
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		09/01/2009	CALLED @ 100.00		85,000	85,000	85,000	85,000						85,000				5,015	03/01/2046
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2009	Various		1,280,000	1,280,000	1,283,320	1,281,059		(219)		(219)		1,280,840		(840)	(840)	57,900	08/15/2015
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		12/01/2009	CALLED @ 100.00		110,000	110,000	110,000							110,000				1,547	03/01/2018
67884R-BB-5	OKLAHOMA DEV FIN IDR GOODYEAR 2004		09/09/2009	ALLSTATE LIFE REINSURANCE		2,048,620	2,000,000	2,000,000	2,000,000						2,000,000		48,620	48,620	126,022	07/01/2017
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2009	CALLED @ 100.00		487,396	487,396	487,396	487,396						487,396				26,919	10/01/2016
679574-AG-8	OLD DOMINION ELEC COOP VA 2002 B		12/01/2009	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
679574-AH-6	OLD DOMINION ELEC COOP VA 2003 A		12/01/2009	SCHEDULED REDEMPTION		625,020	625,020	625,020	625,020						625,020				35,476	12/01/2028
829788-AU-2	SISTERS OF PROV OBLIG GRP WA NTS 1997		09/09/2009	ALLSTATE LIFE REINSURANCE		1,594,939	1,505,000	1,654,416	1,612,995		(18,934)		(18,934)		1,594,062		877	877	108,803	10/01/2017
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		02/01/2009	CALLED @ 100.0		105,000	105,000	105,000	105,000						105,000				6,256	02/01/2020
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		10/14/2009	PRAGER MCCARTHY & SEALY		53,882	1,550,000	57,989	63,967		3,600		3,600		67,567		(13,686)	(13,686)		06/01/2047
3199999. Bonds - U.S. Special Revenues						565,437,634	561,595,633	550,817,706	461,454,714		(2,221,079)		(2,221,079)		551,597,147		13,840,487	13,840,487	12,503,662	XXX
04542B-LZ-3	ABFC 2005-WF1, M2		06/19/2009	TRANSFER		8,046,000	8,046,000	8,046,000	8,046,000						8,046,000				32,801	01/25/2035
04542B-MA-7	ABFC 2005-WF1, M3		06/19/2009	TRANSFER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				12,959	01/25/2035
04542B-MB-5	ABFC 2005-WF1, M4		06/19/2009	TRANSFER		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				12,620	01/25/2035
04541G-EU-2	ABSHE 2003-HE4 M1		12/15/2009	SCHEDULED REDEMPTION		2,129,560	2,129,560	2,131,557	2,130,247		(687)		(687)		2,129,560				28,005	08/15/2033
04541G-HM-7	ABSHE 2004-HE1, M2		12/15/2009	SCHEDULED REDEMPTION		1,961,465	1,961,465	1,977,300	1,971,710		(10,245)		(10,245)		1,961,465				33,544	01/15/2034
14975T-AA-6	ABSN 2006-HE5, A1	F	12/30/2009	Various		(10)	8,888	3,270			8,888		8,888		8,888		(8,897)	(8,897)		07/27/2036
00389W-AA-8	ACACIA CDO 11A, CL A ABS		12/18/2009	Various		1,464,825	14,518,421	1,331,860	4,669,229		50,398	3,725,155	(3,674,756)		994,473		470,352	470,352	115,280	03/15/2047
00389W-AB-6	ACACIA CDO 11A, CL B ABS		12/18/2009	Various		234,615	9,000,000	122,115	270,000	927,489		1,075,373	(147,885)		122,115		112,500	112,500		03/15/2047
00389W-AC-4	ACACIA CDO 11A, CL C ABS		12/18/2009	Various		166,425	3,166,108	166,108							166,108		317	317		03/15/2047
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		12/11/2009	Various		400,000	400,000	400,000	400,000						400,000				4,803	06/01/2041
00081T-AB-4	ACCO BRANDS CORP		12/03/2009	PALI CAPITAL		2,150,550	2,360,000	2,253,800	2,278,159		9,077		9,077		2,287,236		(136,686)	(136,686)	236,434	08/15/2015
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		09/08/2009	Various		1,194,760	1,230,000	1,230,000	1,230,000						1,230,000		(35,240)	(35,240)	85,474	08/17/2012
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% SR SUB NTS		09/30/2009	Various		74,291	1,485,817	74,291	1,474,756			1,411,526	(1,411,526)		74,291				55,303	05/17/2012
004421-BH-5	ACE 2002-HE3, M1		12/28/2009	SCHEDULED REDEMPTION		1,104,976	1,104,976	1,109,810	1,108,558		(3,582)		(3,582)		1,104,976				15,931	10/25/2032
004421-EX-7	ACE 2004-OP1, M2		12/28/2009	SCHEDULED REDEMPTION		4,961,741	4,961,741	4,952,684	4,956,434		5,307		5,307		4,961,741				40,320	04/25/2034
004421-EY-5	ACE 2004-OP1, M3		12/28/2009	SCHEDULED REDEMPTION		274,993	274,993	274,993	274,993						274,993				2,556	04/25/2034
004421-TA-1	ACE 2005-ASP1, A2B		02/25/2009	SCHEDULED REDEMPTION		267,732	267,732	267,732	266,649		1,083		1,083		267,732				189	09/25/2035
004421-LL-5	ACE 2005-RM1 M1		12/28/2009	SCHEDULED REDEMPTION		7,114,373	7,114,373	7,126,879	7,118,417		(4,044)		(4,044)		7,114,373				20,736	03/25/2035
004406-AA-2	ACE 2006-GP1, A		12/28/2009	Various		4,600,187	4,600,187	4,600,187	4,587,446		86		86		4,600,187				11,688	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C		08/31/2009	DISTRIBUTION		28,333		28,333							28,333					10/25/2036
00441W-AA-4	ACE 2006-SL4, A-1		12/31/2009	Various		408,370	403,980	398,416	403,980		9,953	9,857	95		408,370				932	09/25/2036
00506T-9A-5	ACTIVANT SOLUTIONS INC. 2007 TERM LOAN (		09/08/2009	Various		961,909	1,045,554	956,071	944,386		14,285		14,285		958,672		3,238	3,238	42,585	05/02/2013
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN		09/02/2009	Various		3,228,733	3,567,661	3,567,661	3,567,661						3,567,661		(338,928)	(338,928)	129,293	05/02/2013

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
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		08/03/2009	Various		1,212,780	2,443,750	1,061,126	2,443,750			1,340,625	(1,340,625)		1,103,125		109,655	109,655	75,762	08/11/2013
005125-9A-9	ACXIOM CORP. TERM LOAN		05/19/2009	Various		1,550,075	1,640,000	1,640,000	1,640,000						1,640,000		(89,925)	(89,925)	29,503	09/15/2012
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS		06/27/2009	SCHEDULED REDEMPTION		857,143	857,143	857,143	857,143						857,143				47,829	06/27/2015
00770@-9D-0	ADVANTAGE CAPITAL PARTNERS VII LTD.		02/28/2009	MATURED		64,866	64,866	41,832			64,866		64,866		64,866					02/28/2009
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		10/01/2009	VARIOUS		355,902									(9,005)		364,906	364,906		02/28/2010
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		11/01/2009	SCHEDULED REDEMPTION		8,824	8,824	5,523	7,424		1,400		1,400		8,824					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		11/01/2009	SCHEDULED REDEMPTION		24,263	24,263	15,188	20,413		3,850		3,850		24,263					03/01/2017
00764P-AW-0	AERCO LIMITED CLASS B-2		12/15/2009	PIPER JAFFRAY INC.		28,120	7,498,559										28,120	28,120		07/15/2025
00104B-AC-4	AES EASTERN ENERGY		07/02/2009	SCHEDULED REDEMPTION		332,916	332,916	332,916	332,120		796		796		332,916				29,962	01/02/2017
00111@-AA-2	AES HAWAII (HEPCO)		12/31/2009	SCHEDULED REDEMPTION		921,200	921,200	921,200	921,200						921,200				51,715	06/30/2022
008117-AM-5	AETNA INC		09/09/2009	ALLSTATE LIFE REINSURANCE		5,300,085	5,000,000	4,985,800	4,986,111		724		724		4,986,835		313,250	313,250	322,292	09/15/2018
597334-A@-0	AETNA/MIDDLETOWN CTL		06/19/2009	TRANSFER		2,760,183	2,760,183	2,760,183	2,760,183						2,760,183				103,458	07/14/2010
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		05/19/2009	Various		2,255,891	2,431,250	2,431,250	2,431,250						2,431,250		(175,359)	(175,359)	32,439	03/20/2013
990501-9A-8	AFFINION GROUP B		09/08/2009	Various		2,303,535	2,392,372	2,388,979	2,388,342		740		740		2,389,082		(85,547)	(85,547)	72,390	10/17/2012
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2009	SCHEDULED REDEMPTION		365,846	365,846	365,846	365,846						365,846				22,243	10/01/2016
02660T-DD-2	AHM 2005-1 3A1		11/25/2009	SCHEDULED REDEMPTION		262,485	262,485	262,280	262,365		121		121		262,485				855	06/25/2045
02660T-JJ-3	AHMT 2006-1 M1		12/21/2009	DISTRIBUTION		40,818											40,818	40,818		03/25/2046
825251-7#-2	AIM ST INV LIQ ASSETS CORPUS RECEIPT		09/24/2009	CREDIT SUISSE		48,418,534	78,474,123	18,227,859	32,606,054		1,717,375		1,717,375		34,323,428		14,095,105	14,095,105		08/02/2021
00910@-AA-5	AIR EVAC EMS TERM B		05/19/2009	Various		3,708,443	4,547,600	4,557,919	4,558,654		(1,518)		(1,518)		4,557,137		(848,693)	(848,693)	66,506	03/31/2012
009341-AL-2	AIRCRAFT FINANCE TRUST		12/21/2009	Various		209,411	119,056	120,709	210,406		91,026	89,428	1,598		209,411					05/15/2024
009341-AN-8	AIRCRAFT FINANCE TRUST		12/15/2009	PIPER JAFFRAY INC.		618	3,952,365										618	618		05/15/2024
C0118#-AA-0	ALBECOUR INC. 7.27% SENIOR NOTES	A	12/15/2009	SCHEDULED REDEMPTION		2,434,783	2,434,783	2,434,783	2,434,783						2,434,783				177,009	12/15/2017
013817-AF-8	ALCOA INC		10/08/2009	BARCLAYS BANK		3,186,750	3,035,000	3,329,654	3,150,591		(28,418)		(28,418)		3,122,173		64,577	64,577	227,119	01/15/2012
013817-AH-4	ALCOA INC		09/17/2009	MORGAN STANLEY DEAN WITTER		3,067,500	3,000,000	3,100,170	3,049,333		(8,170)		(8,170)		3,041,163		26,337	26,337	177,823	01/15/2013
01448Q-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE		10/30/2009	SCHEDULED REDEMPTION		2,403,679	2,403,679	2,403,679	2,403,679						2,403,679				29,561	07/30/2034
015271-AA-7	ALEXANDRIA REAL ESTATE E 3.700000% 01/15		12/03/2009	J. P. MORGAN SECURITIES, INC.		1,559,250	1,650,000	1,673,655	1,661,123		(6,583)		(6,583)		1,654,540		(95,290)	(95,290)	85,300	01/15/2027
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2009	SCHEDULED REDEMPTION		215,000	215,000	215,000	215,000						215,000				13,836	01/01/2027
018490-AK-8	ALLERGAN INC 1.500000% 04/01/2026		09/21/2009	EXCHANGE		6,278,781	6,500,000	6,241,138	6,270,567		8,278		8,278		6,278,845		(64)	(64)	94,792	04/01/2026
018581-A*-9	ALLIANCE DATA SYSTEMS CORP. SR UNSEC. N		05/16/2009	MATURED		10,000,000	10,000,000	9,988,517	9,993,647		6,353		6,353		10,000,000				303,333	05/16/2009
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL		09/21/2009	DISTRIBUTION		497,726		240,439	240,439						240,439		257,287	257,287		06/20/2017
01903#-AR-3	ALLIED CAPITAL CORP. SER A SR NTS		08/28/2009	Various		19,191,509	20,000,000	20,000,000	19,883,774		39,126		39,126		20,862,242		(1,670,733)	(1,670,733)	2,592,624	10/13/2010
01975E-AB-4	ALLMERICA CBO I LTD. FIXED RATE NTS HIGH		12/16/2009	Various		3,314,294	9,127,124	3,264,293							3,264,293		50,000	50,000	162,830	06/11/2010
88089M-ZZ-6	ALLSTATE/SAGE I SYNTHETIC CDO SYNTHETIC		03/31/2009	Various		9,974,819	65,000,000	5,196,480	5,196,480						5,196,480		4,778,338	4,778,338		06/20/2014
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		01/09/2009	Various		2,977,387	2,977,387	2,945,160	2,945,753		31,634		31,634		2,977,387				21,319	05/15/2015
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		02/28/2009	Various		3,014,735	2,984,887	2,974,115	2,974,313		10,573		10,573		2,984,887		29,849	29,849	21,312	05/15/2015
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		01/09/2009	SCHEDULED REDEMPTION		6,952,236	6,952,236	6,877,751	6,881,585		70,651		70,651		6,952,236				19,446	05/15/2015
471109-AB-4	ALLTRISTA CORP		05/21/2009	Various		1,703,063	1,940,000	1,965,000	1,960,879		(1,077)		(1,077)		1,959,802		(256,740)	(256,740)	82,545	05/01/2017
020780-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		08/18/2009	Various		17,791,465	17,620,747	17,620,747	17,620,747						17,620,747		170,718	170,718	1,457,928	07/01/2024
02265Q-AA-6	AMAL LTD	F	11/21/2009	SCHEDULED REDEMPTION		511,938	511,938	511,938							511,938				1,872	08/21/2021
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		05/19/2009	Various		3,107,169	3,395,000	3,395,000	3,395,000						3,395,000		(287,831)	(287,831)	39,210	01/26/2013
Q0307#-AA-6	AMCOR LIMITED SERIES A	F	12/17/2009	MATURED		5,000,000	5,000,000	4,842,619	4,954,491		45,509		45,509		5,000,000				251,500	12/17/2009
02342T-AC-3	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	TENDER OFFER		1,050,000	1,050,000	946,870	968,242		1,019		1,019		969,260		80,740	80,740	2,625	03/15/2024
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	Various		9,231,500	9,250,000	9,137,889	9,032,500		(14,625)		(14,625)		9,017,875		213,625	213,625	21,431	03/15/2024
023650-AH-7	AMER WEST AIR		10/02/2009	SCHEDULED REDEMPTION		580,767	580,767	580,767	580,767						580,767				41,234	04/02/2021
023551-AF-1	AMERADA HESS		09/30/2009	WELLS FARGO BROKERAGE SERVICES		5,807,100	5,000,000	5,831,564	5,763,822		(13,767)		(13,767)		5,750,055		57,045	57,045	398,125	10/01/2029
023551-AH-7	AMERADA HESS CORP		12/17/2009	TENDER OFFER		10,346,209	10,000,000	11,005,200	10,439,179		(154,709)		(154,709)		10,284,470		61,739	61,739	890,361	08/15/2011
02360X-AL-1	AMEREN CORPORATION		11/12/2009	MORGAN STANLEY DEAN WITTER		1,559,505	1,500,000	1,500,000	1,500,000						1,500,000		59,505	59,505	114,333	04/15/2018
02406P-AE-0	AMERICAN AXLE & MFG INC		05/14/2009	Various		2,377,500	7,000,000	1,820,034	2,100,000			167,500	(167,500)		1,932,500		445,000	445,000	138,688	02/11/2014
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS		10/15/2009	SCHEDULED REDEMPTION		489,111	489,111	489,111	489,111						489,111				51,063	10/15/2017
025816-AQ-2	AMERICAN EXPRESS		07/30/2009	Various		6,997,000	6,997,000	6,976,359	6,986,366		1,257		1,257		6,987,624		9,376	9,376	310,430	07/15/2013
025816-AT-6	AMERICAN EXPRESS		06/17/2009	MATURED		2,000,000	2,000,000	2,061,766	2,006,895		(6,895)		(6,895)		2,000,000				47,500	06/17/2009
0258M0-CW-7	AMERICAN EXPRESS		07/06/2009	WALL STREET ACCESS		1,512,975	1,500,000	1,494,855	1,495,389		496		496		1,495,884		17,091	17,091	60,464	05/02/2013
02635P-TD-5	AMERICAN GENERAL FINANCE		02/26/2009	J. P. MORGAN SECURITIES, INC.		1,544,900	3,500,000	1,434,262	1,508,436		41,370		41,370		1,549,806		(4,906)	(4,906)	52,325	06/01/2013

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
02666Q-D7-5	AMERICAN HONDA FINANCE	R	09/09/2009	ALLSTATE LIFE REINSURANCE		559,281	500,000	500,000	500,000						500,000		59,281	59,281	35,795	10/01/2018
02666Q-UW-1	AMERICAN HONDA FINANCE	R	05/25/2009	MATURED		10,000,000	10,000,000	10,008,761	9,999,040		960		960		10,000,000				225,000	05/25/2009
026874-BE-6	AMERICAN INTL GROUP		01/12/2009	CITIBANK		4,183,333	10,000,000	1,344,112	1,349,400						1,349,400		2,833,933	2,833,933	208,333	03/15/2037
029712-AA-4	AMERICAN STANDARD INC		06/01/2009	MATURED		500,000	500,000	559,336	506,078		(6,078)		(6,078)		500,000				20,625	06/01/2009
03028P-A*-7	AMERICAN TRANSMISSION CO, LLC 7.02% SR N		02/04/2009	BARCLAYS BANK		46,288,125	45,000,000	45,000,000	44,896,501		182		182		44,896,683		1,391,442	1,391,442	1,404,000	08/31/2032
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS		03/29/2009	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				137,400	03/29/2011
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2009	SCHEDULED REDEMPTION		790,984	790,984	809,522			(18,539)		(18,539)		790,984				12,191	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-JJ-9	AMERICREDIT AUTOMOBILE RECEIVA		12/07/2009	SCHEDULED REDEMPTION		2,261,469	2,261,469	2,230,374			31,095		31,095		2,261,469				2,097	05/06/2012
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		1,941,000	1,941,000	1,940,942	1,940,976		7		7		1,940,983		17	17	133,364	11/15/2010
U0267V-AC-0	AMERITECH CAP EURO		05/18/2009	MATURED		2,000,000	2,000,000	2,056,160	2,003,674		(3,674)		(3,674)		2,000,000				125,000	05/18/2009
990338-9A-5	AMERITRADE HOLDING CORP TERM B		11/25/2009	Various		5,370,379	5,370,379	5,370,379	5,370,379						5,370,379				110,860	12/31/2012
71646X-AA-6	AMETHYST		07/15/2009	SCHEDULED REDEMPTION		1,249,949	1,249,949	1,249,949	1,249,949						1,249,949				52,998	01/15/2016
71646Y-AA-4	AMETHYST		10/15/2009	SCHEDULED REDEMPTION		749,969	749,969	749,969	749,969						749,969				32,924	04/15/2016
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/21/2009	EXCHANGE		1,015,839	1,025,000	1,007,508	1,013,914		1,940		1,940		1,015,854		(15)	(15)	4,378	02/01/2013
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2009	SCHEDULED REDEMPTION		2,557,000	2,557,000	2,557,000	2,810,524		(253,524)		(253,524)		2,557,000				165,438	01/31/2017
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		06/02/2009	Various		3,143,833	3,654,106	3,401,355	3,398,674		23,521		23,521		3,422,195		(278,362)	(278,362)	66,125	05/25/2013
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
032166-AR-1	AMSOUTH BANCORP		09/28/2009	MORGAN KEEGAN & COMPANY, INC.		4,250,000	5,000,000	4,070,117	4,113,756		81,958		81,958		4,195,714		54,286	54,286	389,278	04/01/2015
03235M-AA-0	AMTRAK SER. 2001 SECD NTS		12/15/2009	SCHEDULED REDEMPTION		1,015,333	1,015,333	1,015,333	1,015,333						1,015,333				96,457	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		10/20/2009	DISTRIBUTION		596,445											596,445	596,445		10/20/2012
92977@-AC-8	ANADARKO PETROLEUM CORP/WACHOVIA SYNTHET		12/28/2009	PRINCIPAL PAYMENT		27,922,832	27,922,832	27,922,832	27,922,832						27,922,832				338,083	06/26/2010
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		9,988,007	10,000,000	10,000,000	10,000,000		97		97		9,987,897		110	110	95,933	06/30/2014
78443*-AE-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		20,000,000	20,000,000	20,000,000	20,000,000		40,066		40,066		19,975,666		24,334	24,334	671,667	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		09/08/2009	BARCLAYS BANK		5,000,000	5,000,000	5,000,000							5,000,000				120,222	05/15/2016
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR. B SR NTS		07/15/2009	EXCHANGE		17,000,000	17,000,000	17,000,000	17,000,000		34,104		34,104		16,979,364		20,636	20,636	646,000	05/15/2016
036510-AC-9	ANSON 2006-1, B COMMERICAL RE	F	03/31/2009	Various		673,733	10,000,000	14,019,870	14,019,967						14,019,967		(13,346,233)	(13,346,233)	3,229	07/28/2046
03663Q-AF-1	ANTARES CLASS C-1 SR NTS LOANS		12/14/2009	SCHEDULED REDEMPTION		4,385,653	4,385,653	4,378,638	2,413,433		326		326		4,385,653				276,556	12/14/2011
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2009	SCHEDULED REDEMPTION		2,471,000	2,471,000	2,475,333	2,462,618		8,383		8,383		2,471,000				191,750	02/28/2016
037735-BM-8	APPALACHIAN PWR		05/01/2009	MATURED		5,055,000	5,055,000	4,593,529	5,031,578		23,422		23,422		5,055,000				166,815	05/01/2009
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		04/01/2009	SCHEDULED REDEMPTION		494,500	494,500	494,500	497,792		(3,292)		(3,292)		494,500				46,978	04/01/2013
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2009	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,451		549		549		300,000				29,400	07/15/2020
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		09/11/2009	Various		540,375	575,026	574,241	574,368		88		88		574,455		(34,081)	(34,081)	15,324	01/26/2014
990798-9A-0	ARAMARK CORPORATION TERM LOAN		09/30/2009	Various		8,509,438	9,051,281	9,109,388	9,099,284		(6,497)		(6,497)		9,092,787		(583,349)	(583,349)	193,653	01/26/2014
990121-9B-3	ARBY'S RESTAURANT GROUP, INC. TERM LOAN		05/19/2009	Various		1,392,438	1,450,299	1,396,166	1,385,866		13,451		13,451		1,399,318		(6,880)	(6,880)	55,657	07/25/2012
03937R-A@-1	ARCH CHEMICALS SER. B SR NTS		03/20/2009	MATURED		40,000,000	40,000,000	40,472,774	40,031,494		(31,494)		(31,494)		40,000,000				1,648,000	03/20/2009
039483-AX-0	ARCHER DANIELS		02/18/2009	ROYAL BANK OF SCOTLAND PLC		1,785,280	1,750,000	1,742,195	1,742,288		13		13		1,742,302		42,978	42,978	68,352	01/15/2038
039483-AV-4	ARCHER DANIELS .875000% 02/15/2014		05/19/2009	DIRECT		11,027,727	10,850,000	11,105,895	11,041,600		(14,182)		(14,182)		11,027,418		309	309	72,258	02/15/2014
039483-AR-3	ARCHER DANIELS MIDLAND CO		03/25/2009	ROYAL BANK OF SCOTLAND PLC		9,808,000	10,000,000	9,026,400	9,117,572		4,673		4,673		9,122,245		685,755	685,755	274,201	05/01/2029
039483-AP-7	ARCHER-DANIELS-MIDLAND		09/11/2009	J. P. MORGAN SECURITIES, INC.		12,616,725	11,190,000	12,151,333	12,150,326		(162)		(162)		12,150,163		466,562	466,562	585,439	12/15/2097
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA		11/27/2009	Various		18,005,133	18,005,134	18,005,134	17,850,904						18,005,133				204,985	02/26/2016
007036-FW-1	ARMT 2005-1 5A2		12/28/2009	SCHEDULED REDEMPTION		368,356	368,356	368,745	368,680		(323)		(323)		368,356				1,739	05/25/2035
007036-UQ-7	ARMT 2005-11 5A1		12/28/2009	SCHEDULED REDEMPTION		1,372,006	1,372,006	644,843			727,163		727,163		1,372,006				2,956	02/25/2036
2254WO-MM-4	ARMT 2005-12 5A1		12/28/2009	SCHEDULED REDEMPTION		1,516,367	1,516,367	683,787			832,580		832,580		1,516,367				3,014	03/25/2036
042735-BA-7	ARROW ELECTRONICS INC		12/02/2009	BARCLAYS BANK		7,019,530	7,000,000	6,997,830			28		28		6,997,858		21,672	21,672	78,167	04/01/2020
040104-MY-4	ARSI 2005-W1, A2		12/28/2009	SCHEDULED REDEMPTION		137,235	137,235	137,235	137,235						137,235				548	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
04541G-HX-3	ASSET BACKED SECURITIES CORP H		12/28/2009	SCHEDULED REDEMPTION		6,201,754	6,201,754	6,246,329	6,213,999		(12,245)		(12,245)		6,201,754				58,252	04/25/2034
045488-AA-1	ASSOCIATED BANC-CORP		09/03/2009	MESIROW FINANCIAL, INC.		3,823,445	3,812,000	3,851,073	3,824,924		(2,934)		(2,934)		3,821,990		1,455	1,455	260,964	08/15/2011
046265-AE-4	ASTORIA FINANCIAL CORP		09/30/2009	KEEFE, BRUYETTE & WOODS, INC.		4,500,000	5,000,000	4,905,950	4,957,373		7,803		7,803		4,965,176		(465,176)	(465,176)	279,514	10/15/2012
046353-AB-4	ASTRAZENECA PLC	F	09/14/2009	CITIBANK		1,964,270	1,750,000	1,748,810	1,748,929		68		68		1,748,997		215,273	215,273	103,824	09/15/2017

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
991046-9A-3	ASURION CORPORATION FIRST LIEN		05/19/2009	Various		3,620,000	4,000,000	3,912,699	3,907,581		6,438		6,438		3,914,019		(294,019)	(294,019)	87,395	07/03/2014
00206R-AD-4	AT&T CORP		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,813,788	1,750,000	1,742,440	1,742,555		8		8		1,742,563		71,224	71,224	48,028	09/01/2037
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		07/16/2009	SCHEDULED REDEMPTION		451,676	451,676	451,676	451,676						451,676				32,015	07/16/2012
00206R-AM-4	AT&T INC		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,786,015	1,750,000	1,748,530	1,748,601		10		10		1,748,611		37,404	37,404	21,233	05/15/2018
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		12/15/2009	SCHEDULED REDEMPTION		109,164	109,164	119,297			(10,133)		(10,133)		109,164				1,288	07/15/2016
00209A-AG-1	AT&T WIRELESS SVCS INC		01/29/2009	WACHOVIA SECURITIES		8,719,280	8,000,000	8,836,188	8,390,946		(9,510)		(9,510)		8,381,436		337,844	337,844	166,111	05/01/2012
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		06/18/2009	Various		3,127,563	3,253,308	3,267,218	3,263,215		(1,659)		(1,659)		3,261,556		(133,993)	(133,993)	52,114	08/29/2011
048312-AD-4	ATLANTIC CITY ELECTRIC		01/13/2009	JEFFERIES & COMPANY, INC.		15,239,063	15,000,000	14,992,928	14,995,066		17		17		14,995,084		243,979	243,979	198,875	10/20/2023
991063-9B-6	ATLAS PIPELINE PARTNERS TERM LOAN		09/10/2009	Various		2,963,220	3,000,000	2,952,910	2,947,113		24,758		24,758		2,971,870		(8,651)	(8,651)	88,993	07/27/2014
049560-AE-5	ATMOS ENERGY CORP		04/30/2009	CALLED @ 101.642		10,164,200	10,000,000	9,639,500	9,931,498		28,352		28,352		9,959,850		204,350	204,350	216,667	10/15/2009
05332*-AR-9	AUTOMOTIVE RENTALS INC. FLOAT RATE SER B		05/27/2009	MATURED		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				410,958	05/27/2009
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS		08/24/2009	SCHEDULED REDEMPTION		298,316	298,316	298,316	298,316						298,316				2,270	02/24/2019
05348E-AH-2	AVALONBAY COMMUNITIES		03/27/2009	WACHOVIA SECURITIES		8,100,000	10,000,000	9,944,500	9,966,938		1,354		1,354		9,968,293		(1,868,293)	(1,868,293)	247,847	04/15/2014
05368B-AA-8	AVIATION SECURITIZATION II LLC		12/15/2009	SCHEDULED REDEMPTION		317,826	317,826	317,826	317,826						317,826				1,834	12/15/2023
053807-AL-7	AVNET INC 2.000000% 03/15/2034		03/15/2009	TENDER OFFER		11,500,000	11,500,000	12,815,544	11,787,158		(268,984)		(268,984)		11,518,175		(18,175)	(18,175)	115,000	03/15/2034
990640-9B-2	B/E AEROSPACE, INC. TERM LOAN B		05/19/2009	Various		955,300	995,000	985,638	985,568		611		611		986,179		(30,879)	(30,879)	28,465	07/28/2014
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS		09/15/2009	SCHEDULED REDEMPTION		673,325	673,325	673,325	673,325						673,325				5,307	06/15/2016
05615Q-AD-0	BABSON CLO LTD. 2004-IA CLASS C-1 LOANS		12/03/2009	ICP CAPITAL LLC		2,904,000	4,000,000	4,000,000	4,000,000						4,000,000		(1,096,000)	(1,096,000)	90,489	06/15/2016
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT		05/15/2009	SCHEDULED REDEMPTION		246,890	246,890	246,890	246,890						246,890				3,263	11/15/2016
05947U-HM-3	BACM 2002-2, A3		05/21/2009	Various		12,746,255	13,600,000	13,702,206	13,641,716		(5,498)		(5,498)		13,636,217		(889,963)	(889,963)	340,290	07/11/2043
05947U-ES-3	BACM 2002-PB2, A4		05/20/2009	MORGAN STANLEY DEAN WITTER		19,901,476	19,360,000	20,688,946	19,808,246		(60,873)		(60,873)		19,747,373		154,103	154,103	582,171	06/11/2035
05947U-LJ-5	BACM 2003-1, A2		08/10/2009	BANK OF AMERICA		9,603,906	9,500,000	9,334,121	9,421,060		11,715		11,715		9,432,776		171,130	171,130	309,092	09/11/2036
05947U-LX-4	BACM 2003-2, A3		09/29/2009	LIBERTAS		8,180,000	8,000,000	8,000,699	7,997,226		855		855		7,998,082		181,918	181,918	325,949	03/11/2041
05947U-LY-2	BACM 2003-2, A4		09/15/2009	SALOMON SMITH BARNEY		23,516,951	23,360,000	23,509,156	23,568,762		(47,529)		(47,529)		23,521,233		(4,282)	(4,282)	942,516	03/11/2041
059523-BB-5	BAFC 2007-5 7A5		12/01/2009	Various		1,018,445	274,025	997,520	1,018,033		20,047	15,746	4,301		1,018,445				3,009	07/25/2037
05947U-DP-0	BAFU 2001-3, A2		08/03/2009	WACHOVIA SECURITIES		10,572,910	10,220,000	11,250,783	10,752,682		(339,234)		(339,234)		10,413,448		159,462	159,462	380,036	04/11/2037
057224-AJ-6	BAKER HUGHES INC		01/15/2009	MATURED		4,250,000	4,250,000	4,262,465	4,250,087		(87)		(87)		4,250,000				132,813	01/15/2009
05960A-AB-0	BANCO MERCANTIL DEL NORT	F	09/25/2009	HSBC SECURITIES, INC.		977,500	1,000,000	1,000,000	1,000,000						1,000,000		(22,500)	(22,500)	89,810	10/13/2016
060505-AG-9	BANK OF AMERICA		06/02/2009	Various		21,687,950	21,000,000	21,670,661	21,206,394		(15,437)		(15,437)		21,190,957		496,993	496,993	930,344	01/15/2011
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		12/01/2009	SCHEDULED REDEMPTION		314,705	314,705	319,969	315,648		(3,615)		(3,615)		314,705				11,073	04/25/2033
06051G-DY-2	BANK OF AMERICA CORP		07/21/2009	BANK OF AMERICA		2,735,650	2,500,000	2,486,125			460		460		2,486,585		249,065	249,065	36,363	05/15/2014
06051G-DZ-9	BANK OF AMERICA CORP		09/02/2009	CITIBANK		11,067,500	10,000,000	9,924,400			1,373		1,373		9,925,773		1,141,727	1,141,727	203,333	06/01/2019
06051G-DW-6	BANK OF AMERICA NA		01/13/2009	J. P. MORGAN SECURITIES, INC.		3,506,580	3,500,000	3,490,340	3,491,494		74		74		3,491,567		15,013	15,013	35,729	05/01/2013
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2009	SCHEDULED REDEMPTION		141,292	141,292	141,292	64,190						141,292				2,976	12/01/2016
064057-AZ-5	BANK OF NEW YORK		12/01/2009	MATURED		15,800,000	15,800,000	17,842,286	14,099,665		(317,044)		(317,044)		15,800,000				1,080,400	12/01/2009
06423A-AQ-6	BANK ONE CORP		05/14/2009	J. P. MORGAN SECURITIES, INC.		2,595,425	2,500,000	2,542,601	2,539,925		(4,976)		(4,976)		2,534,949		60,476	60,476	75,389	11/15/2011
06421@-9B-4	BANK ONE EQUITY INVESTORS 1998C SR NTS (		03/01/2009	MATURED		124,536	124,536	62,957	115,222		9,314		9,314		124,536					03/01/2009
06541E-AA-0	BANK UNITED		09/25/2009	Various		3,163	20,235,000	1,198,999							3,163		3,163	3,163		09/30/2009
06738G-UZ-1	BARCLAYS BANK PLC	F	01/29/2009	BARCLAYS BANK		1,530,975	1,500,000	1,497,210	1,497,867		46		46		1,497,913		33,062	33,062	32,019	09/12/2012
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK		01/03/2009	SCHEDULED REDEMPTION		1,500,057	1,500,057	1,500,057	1,500,598		(541)		(541)		1,500,057				152,406	01/03/2012
071813-AX-7	BAXTER INTL		03/18/2009	RBC DOMINION SECURITIES		1,541,107	1,500,000	1,497,600	1,497,631		7		7		1,497,637		43,469	43,469	29,167	12/01/2037
054937-AD-9	BB&T CORPORATION		07/23/2009	BB&T CAPITAL MARKETS		5,072,050	5,000,000	4,901,599	4,950,869		6,896		6,896		4,957,766		114,284	114,284	195,938	10/01/2012
054937-AE-7	BB&T CORPORATION		12/16/2009	LIBERTAS		396,045	375,000	362,261	366,325		1,017		1,017		367,342		28,703	28,703	19,392	12/23/2015
054937-AF-4	BB&T CORPORATION		11/30/2009	Various		5,000,000	5,000,000	4,997,900	4,998,331		96		96		4,998,427		1,573	1,573	258,708	11/01/2019
054937-AC-1	BB&T CORPORATION 144A		08/04/2009	Various		18,559,617	18,025,000	18,882,563	18,418,981		(61,894)		(61,894)		18,357,087		202,530	202,530	732,992	08/01/2011
05539G-AB-9	BEA CBO 1998-1 CLASS A2A HIGH YIELD		12/16/2009	Various		36,782	908,749	291,021	74,835			40,277	(40,277)		26,782		10,000	10,000		06/15/2010
073902-ML-9	BEAR STEARNS CO INC		01/27/2009	J. P. MORGAN SECURITIES, INC.		1,526,250	1,500,000	1,494,135	1,496,722		93		93		1,496,815		29,435	29,435	37,813	08/15/2011
075811-AC-3	BECKMAN COULTER INC 2.500000% 12/15/2036		12/03/2009	EXCHANGE		9,283,257	9,000,000	9,466,522	9,345,681		(62,424)		(62,424)		9,283,257				217,500	12/15/2036
076036-AG-7	BEDFORD CDO CLASS IIIB FLTG RATE NOTES H		11/11/2009	Various		275,746	269,184	182,784	240,943		35,306		35,306		276,249		(503)	(503)	1,118	05/11/2011
079867-AH-0	BELLSOUTH TELECOMMUNICAT		01/15/2009	MATURED		8,905,000	8,905,000	9,011,544	8,905,738		(738)		(738)		8,905,000				261,584	01/15/2009
084664-AR-2	BERKSHIRE HATHAWAY FIN		03/11/2009	HSBC SECURITIES, INC.		5,089,750	5,000,000	4,993,700	4,998,586		280		280		4,998,866		90,884	90,884	138,073	01/15/2010

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
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		12/31/2009	SCHEDULED REDEMPTION		59,697	59,697	59,697	44,773						59,697				72	04/03/2015
086516-AF-8	BEST BUY 2.250000% 01/15/2022		12/08/2009	Various		8,162,619	7,650,000	9,029,251	7,650,000						7,650,000		512,619	512,619	220,519	01/15/2022
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD		09/30/2009	DISTRIBUTION		146,950		90,117	90,117						90,117		56,833	56,833		03/20/2017
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO SY		12/21/2009	DISTRIBUTION		261,826		94,815	94,815						94,815		167,010	167,010		03/20/2017
991093-9A-5	BIOMET INC.		05/20/2009	Various		3,245,563	3,457,487	3,448,805	3,448,749		582		582		3,449,332		(203,768)	(203,768)	123,343	03/25/2015
09071*-AA-3	BIRCHWOOD POWER PARTNERS		12/31/2009	SCHEDULED REDEMPTION		121,920	121,920	121,005	122,925		(1,005)		(1,005)		121,920				10,051	12/30/2016
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		10/15/2009	SCHEDULED REDEMPTION		8,300,506	8,300,506	8,300,506	8,300,506						8,300,506				70,108	07/17/2017
363259-AA-0	BLACKROCK GALENA II SYNTHETIC CDO, CL A1		10/07/2009	DISTRIBUTION		429,224		429,224	429,224						429,224					04/07/2017
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN		11/30/2009	Various		2,521	1,678	2,516	2,505		338,031		338,031		2,521					08/11/2011
105667-AA-7	BMAT 2006-1, A2		08/25/2009	SCHEDULED REDEMPTION		1,880,022	1,880,022	1,880,022	1,880,022						1,880,022				3,795	07/25/2036
055921-AA-8	BMC SOFTWARE INC		06/11/2009	GOLDMAN, SACHS & CO.		9,950,000	10,000,000	9,940,600	9,942,988		1,970		1,970		9,944,958		5,042	5,042	392,708	06/01/2018
05948K-EW-5	BOAA 2003-7 2A1		12/01/2009	SCHEDULED REDEMPTION		276,611	276,611	279,031			(2,420)		(2,420)		276,611				3,141	09/25/2018
05948K-W5-4	BOAA 2005-11 4A5		12/01/2009	Various		982,333	780,926	970,577	981,074		10,854	4,824	6,029		982,333				19,791	12/25/2035
05948K-E5-4	BOAA 2005-6 2CB1		12/01/2009	SCHEDULED REDEMPTION		1,017,781	1,017,781	1,019,134	1,017,194		587		587		1,017,781				37,018	07/25/2035
05950A-AV-8	BOAA 2006-4 5CB1		01/30/2009	Various		11,044,215	17,282,480	16,365,035	16,005,597						16,005,597		(4,961,382)	(4,961,382)		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
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2009	SCHEDULED REDEMPTION		1,857,084	1,857,084	1,857,084	1,949,575		(92,491)		(92,491)		1,857,084				95,083	07/28/2014
G7943#-AA-2	BOEING (SEA LAUNCH) FLOAT RATE GTD SR NT		07/01/2009	PRINCIPAL PAYMENT		30,000,000	30,000,000	29,676,525	29,689,971		23,076		23,076		29,713,047		286,953	286,953	665,120	07/12/2015
09700W-EF-6	BOEING CAPITAL CORP		11/30/2009	MATURED		10,240,000	10,240,000	10,646,021	10,297,203		(57,203)		(57,203)		10,240,000				552,960	11/30/2009
097023-AT-2	BOEING CO		07/01/2009	GOLDMAN, SACHS & CO.		5,535,400	5,200,000	5,202,596	5,375,269		(20,863)		(20,863)		5,354,405		180,995	180,995	238,369	02/15/2013
06423R-AV-8	BOIT 2003-A4, A4		07/22/2009	TRANSFER		5,006,014	5,000,000	5,014,063	5,006,876		(862)		(862)		5,006,014				23,274	01/15/2016
06423R-BG-0	BOIT 2004-A1, A1		02/15/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,011,968	1,000,377		(377)		(377)		1,000,000				5,750	10/17/2011
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		12/15/2009	SCHEDULED REDEMPTION		355,154	355,154	407,177	397,204		(42,050)		(42,050)		355,154				17,229	09/15/2021
97181#-HV-8	BORDERS GROUP SR SEC NTS		12/01/2009	SCHEDULED REDEMPTION		165,182	165,182	163,628	148,275		1,141		1,141		165,182				6,466	12/01/2017
100756-AA-3	BOST 2004-1A A LOANS		11/25/2009	SCHEDULED REDEMPTION		565,325	565,325	477,700			87,625		87,625		565,325				2,634	05/25/2016
10112R-AB-0	BOSTON PROPERTIES INC		03/26/2009	CANTOR FITZGERALD		4,237,500	5,000,000	5,391,750			(1,723)		(1,723)		5,198,708		(961,208)	(961,208)	65,972	01/15/2013
101137-AH-0	BOSTON SCIENTIFIC CORP		05/19/2009	ROYAL BANK OF SCOTLAND PLC		2,463,775	2,500,000	2,497,725	2,498,802		180		180		2,498,982		(35,207)	(35,207)	65,417	06/15/2011
10138M-AB-1	BOTTLING GROUP LLC		06/23/2009	ROYAL BANK OF SCOTLAND PLC		10,625,700	10,000,000	9,931,700	9,969,234		3,565		3,565		9,972,799		652,901	652,901	283,924	11/15/2012
10138M-AG-0	BOTTLING GROUP LLC		02/25/2009	Various		3,653,020	3,500,000	3,494,925	3,496,059		75		75		3,496,134		156,886	156,886	80,743	04/01/2016
103304-BB-6	BOYD GAMING CORP		12/14/2009	STERNE AGEE & LEACH		25,375	25,000	24,875	24,936		14		14		24,950		425	425	1,948	12/15/2012
103304-BD-2	BOYD GAMING CORP		09/02/2009	J. P. MORGAN SECURITIES, INC.		1,957,500	2,250,000	2,188,125	2,198,968		5,580		5,580		2,204,548		(247,048)	(247,048)	136,266	04/15/2014
048825-BJ-1	BP AMOCO PLC	R	04/15/2009	MATURED		2,500,000	2,500,000	2,554,100	2,502,690		(2,690)		(2,690)		2,500,000				73,750	04/15/2009
10600P-AA-5	BRAMER 2003-1	F	12/15/2009	SCHEDULED REDEMPTION		1,934,400	1,934,400	1,934,400	1,934,400						1,934,400				78,767	06/15/2011
990824-9B-2	BRAND ACQUISITIONS CORP. (FR) 2ND LIEN T		09/08/2009	Various		715,000	1,000,000	1,000,000	1,000,000						1,000,000		(285,000)	(285,000)	57,414	02/07/2015
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		09/08/2009	Various		1,769,500	1,965,000	1,965,000	1,965,000						1,965,000		(195,500)	(195,500)	74,803	02/07/2014
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		10/09/2009	CALLED @ 100.00000000		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				28,736	12/01/2042
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		12/30/2009	CALLED @ 100.00000000		10,400,000	10,400,000	10,400,000	10,400,000						10,400,000				164,846	12/01/2036
05564E-BB-1	BRE PROPERTIES INC		04/06/2009	TENDER OFFER		12,000,000	12,000,000	13,021,800	12,437,739		(54,211)		(54,211)		12,383,528		(383,528)	(383,528)	648,150	01/15/2011
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, CL. A-1 LOAN		10/21/2009	SCHEDULED REDEMPTION		193,102	193,102	193,102	193,102						193,102				3,996	07/21/2020
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		12/31/2009	SCHEDULED REDEMPTION		8,375	8,375	8,074	8,058		317		317		8,375				13,026	05/28/2015
109641-AE-0	BRINKER INTERNATIONAL		12/23/2009	JEFFERIES & COMPANY, INC.		13,825,000	14,000,000	13,926,640	13,955,277		6,861		6,861		13,962,138		(137,138)	(137,138)	830,715	06/01/2014
110122-AC-2	BRISTOL-MYER SQB		10/07/2009	Various		17,498,300	15,000,000	15,000,000	15,000,000						15,000,000		2,498,300	2,498,300	1,185,938	08/01/2097
676255-AL-6	BRISTOW GROUP INC		09/02/2009	J. P. MORGAN SECURITIES, INC.		8,765,500	9,325,000	8,988,468	9,098,463		30,473		30,473		9,128,936		(363,436)	(363,436)	417,261	06/15/2013
111013-AB-4	BRIT SKY BROADCA BSY 6 7/8	F	02/23/2009	MATURED		7,000,000	7,000,000	5,833,520	6,972,238		27,762		27,762		7,000,000				240,625	02/23/2009
11102A-AA-9	BRITISH TELECOM PLC	F	10/16/2009	BANK OF AMERICA		1,495,980	1,500,000	1,447,500	1,450,509		3,359		3,359		1,453,868		42,112	42,112	113,050	01/15/2018
115885-AE-5	BROWNING-FERRIS INDUSTRIES DEB		03/11/2009	CIBC WORLD MARKETS		4,477,500	4,500,000	4,500,000	4,473,160		247		247		4,473,408		4,092	4,092	156,094	05/01/2021
116663-AC-9	BRUCE MANSFIELD UNIT 1 2		06/01/2009	SCHEDULED REDEMPTION		98,829	98,829	98,829	98,829						98,829				6,770	06/01/2034
073879-TT-5	BSABS 2005-HE4 M1		12/28/2009	SCHEDULED REDEMPTION		4,707,701	4,707,701	4,698,874	4,704,153		3,548		3,548		4,707,701				23,764	04/25/2035
073877-BF-8	BSABS 2005-SD2, 1A1		02/25/2009	SCHEDULED REDEMPTION		126,817	126,817	126,817	126,817						126,817				90	03/25/2035
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2009	SCHEDULED REDEMPTION		661,944	661,944	661,944	661,944						661,944				486	02/25/2036
07388E-AJ-5	BSABS 2006-SD2, A2		12/28/2009	SCHEDULED REDEMPTION		290,377	290,377	290,377	290,377						290,377				1,057	06/25/2036
07384M-6H-0	BSARM 2004-12 2A1		12/01/2009	SCHEDULED REDEMPTION		2,450,766	2,450,766	2,409,792	2,410,817		39,949		39,949		2,450,766				70,151	02/25/2035
07383F-GG-7	BSCMS 2001-TOP4, A3		08/03/2009	GREENWICH CAPITAL MARKETS, INC.		3,877,734	3,750,000	3,936,528	3,820,681		(16,428)		(16,428)		3,804,253		73,482	73,482	143,172	11/15/2033

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
07383F-MN-5	BSCMS 2002-PBW1, A2		05/29/2009	BAIRD (ROBERT W.) & CO. INC.		14,979,588	15,520,000	15,205,031	15,391,813		14,977		14,977		15,406,789		(427,201)	(427,201)	369,618	11/11/2035
07383F-PW-2	BSCMS 2002-TOP8, A2		05/21/2009	MORGAN STANLEY DEAN WITTER		16,358,734	17,745,000	18,005,161	17,853,355		(8,942)		(8,942)		17,844,412		(1,485,678)	(1,485,678)	419,019	08/15/2038
07383F-XM-5	BSCMS 2003-T12, A3		09/21/2009	Various		3,354,867	3,343,000	3,292,594	3,328,798		8,246		8,246		3,337,044		17,823	17,823	117,167	08/13/2039
07383F-E9-5	BSCMS 2004-PWR4, A2		05/29/2009	GREENWICH CAPITAL MARKETS, INC.		15,877,598	16,145,000	16,314,966	16,226,370		(10,612)		(10,612)		16,215,757		(338,159)	(338,159)	431,454	06/11/2041
07387B-DZ-3	BSCMS 2005-PW10 A3		09/29/2009	GREENWICH CAPITAL MARKETS, INC.		12,946,360	12,900,000	12,970,802	12,940,964		(8,691)		(8,691)		12,932,272		14,088	14,088	581,896	12/11/2040
07383F-5J-3	BSCMS 2005-T18, AAB		09/11/2009	PRINCERIDGE HOLDINGS		15,079,688	15,000,000	15,081,855	15,046,786		(8,249)		(8,249)		15,038,536		41,151	41,151	572,731	02/13/2042
07387B-CJ-0	BSCMS 2005-T20, A3		09/29/2009	MIZUHO SECURITIES USA INC		10,040,625	10,000,000	10,024,080	10,013,586		(2,758)		(2,758)		10,010,828		29,797	29,797	435,620	10/12/2042
07387K-AJ-2	BSCMS 2006-BBA7, D		07/22/2009	TRANSFER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				14,172	03/15/2019
07388Y-AY-8	BSCMS 2007-PW16, E		09/30/2009	Various		1,036,171	4,000,000	4,360,404	4,451,466		(22,774)	2,602,579	(2,625,353)		1,826,114		(789,943)	(789,943)	115,593	06/11/2040
07388Y-BA-9	BSCMS 2007-PW16, F		09/30/2009	Various		1,245,214	5,000,000	5,432,739	5,538,547		(26,917)	3,400,553	(3,427,471)		2,111,076		(865,862)	(865,862)	144,491	06/11/2040
09250F-AA-2	BSIS 2005-2A, A1 LOANS		11/25/2009	SCHEDULED REDEMPTION		217,633	217,633	161,048			56,585		56,585		217,633				1,556	05/25/2017
07400W-AA-8	BSMF 2006-SL1, A		12/31/2009	Various		477,671	7,479,092	3,420,181	1,357,022	1,234,121	433,682	(450,182)	2,117,985		477,670					08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1		12/28/2009	SCHEDULED REDEMPTION		1,120,427	1,120,427	1,120,427	1,120,427						1,120,427				2,350	12/25/2036
119882-9I-1	BUFFETS, INC. DIP PFLC		04/28/2009	Various		10,882	47,106	48,159	10,882						10,882					06/30/2009
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B		04/28/2009	Various		109,413	473,650	483,576	109,413						109,413					06/30/2009
119883-A@-5	BUFFETS, INC. PRE-PETITION PFLC		04/28/2009	Various		31,977	154,786	61,754		33,769	(1,791)		31,977		31,977					05/01/2013
119883-A*-7	BUFFETS, INC. PRE-PETITION TERM LOAN B		04/28/2009	Various		226,999	982,682	349,358		226,999			226,999		226,999					11/01/2013
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		09/09/2009	Various		4,462,087	4,913,154	4,913,154	4,913,154						4,913,154		(451,067)	(451,067)	193,156	03/15/2014
05567Y-AA-7	BURLINGTN NORTH SANTA FE		10/01/2009	SCHEDULED REDEMPTION		790,512	790,512	790,512	790,512						790,512				39,265	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2009	SCHEDULED REDEMPTION		1,609,472	1,609,472	1,609,472	1,609,472						1,609,472				92,062	01/15/2024
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2009	SCHEDULED REDEMPTION		529,514	529,514	493,878	500,761		28,753		28,753		529,514				24,225	01/15/2021
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		06/30/2009	Various		1,650,712	2,407,190	1,885,605	2,407,190			521,586	(521,586)		1,885,605		(234,892)	(234,892)	46,172	05/28/2013
121899-EB-0	BURLINGTON NORTH		03/22/2009	MATURED		24,062	24,062	24,162	24,073		(11)		(11)		24,062				837	03/22/2009
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		12/01/2009	SCHEDULED REDEMPTION		331,517	331,517	331,517	331,517						331,517				18,470	08/01/2022
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2009	Various		1,726,557	1,726,557	1,719,502	1,719,365		7,356		7,356		1,726,722		(164)	(164)	36,733	06/28/2012
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2009	Various		2,483,718	2,483,718	2,478,124	2,479,865		3,853		3,853		2,483,718				63,163	01/02/2012
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA		04/01/2009	SCHEDULED REDEMPTION		35,792	35,792	35,792	35,792						35,792				1,886	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB		04/01/2009	SCHEDULED REDEMPTION		174,548	174,548	174,548	174,548						174,548				9,199	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S		04/01/2009	SCHEDULED REDEMPTION		179,747	179,747	179,747	179,747						179,747				9,473	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T		10/01/2009	Various		131,678	131,678	131,678	131,678						131,678				6,939	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V		04/01/2009	SCHEDULED REDEMPTION		271,833	271,833	271,833	271,833						271,833				14,326	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W		04/01/2009	SCHEDULED REDEMPTION		170,034	170,034	170,034	170,034						170,034				8,961	04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X		04/01/2009	SCHEDULED REDEMPTION		193,993	193,993	193,993	193,993						193,993				10,223	04/01/2023
90357#-AK-2	BURLINGTON NORTHERN SECD SER A 2005-Y		06/29/2009	Various		1,848,784	1,853,996	1,853,996	1,853,996						1,853,996		(5,212)	(5,212)	71,233	04/01/2022
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z		04/01/2009	SCHEDULED REDEMPTION		85,249	85,249	85,249	85,249						85,249				4,493	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA		04/01/2009	SCHEDULED REDEMPTION		65,409	65,409	65,409	65,409						65,409				3,446	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB		04/01/2009	SCHEDULED REDEMPTION		38,988	38,988	38,988	38,988						38,988				2,055	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y		04/01/2009	SCHEDULED REDEMPTION		189,663	189,663	189,663	189,663						189,663				9,995	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA		04/01/2009	SCHEDULED REDEMPTION		53,536	53,536	53,536	53,536						53,536				2,820	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA		04/01/2009	SCHEDULED REDEMPTION		60,251	60,251	60,251	60,251						60,251				3,174	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA		04/01/2009	SCHEDULED REDEMPTION		48,513	48,513	48,513	48,513						48,513				2,555	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U		04/01/2009	SCHEDULED REDEMPTION		23,811	23,811	23,811	23,811						23,811				1,255	04/01/2023
12201P-AM-8	BURLINGTON RESOURCES FIN		06/10/2009	JEFFERIES & COMPANY, INC.		10,911,100	10,000,000	10,811,550	10,299,963		(43,821)		(43,821)		10,256,142		654,958	654,958	350,278	12/01/2011
74932#-AA-2	BUZZI UNICEM / RC CEMENT 6.60% SERIES A	R	05/29/2009	SCHEDULED REDEMPTION		8,666,667	8,666,667	8,666,667	8,666,667						8,666,667				572,000	05/29/2010
056039-AF-7	BWAY CORP		05/06/2009	CALLED @ 101.667		3,990,430	3,925,000	4,118,000	3,955,728		(13,262)		(13,262)		3,942,466		47,963	47,963	219,146	10/15/2010
126304-AD-6	CABLEVISION SYS		01/08/2009	CIBC WORLD MARKETS		1,500,000	1,500,000	1,496,137	1,496,137		200		200		1,496,336		9,664	9,664	50,104	08/15/2009
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		05/20/2009	Various		12,758,739	13,603,231	13,620,638	13,607,787		(3,200)		(3,200)		13,604,587		(845,848)	(845,848)	160,898	03/29/2013
12686C-AW-9	CABLEVISION SYSTEMS CORP		05/22/2009	CANTOR, FITZGERALD & CO.		242,500	250,000	266,875	258,634		(971)		(971)		257,663		(15,163)	(15,163)	12,389	04/15/2012
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				313	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				313	01/31/2015
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				313	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES	I	01/31/2009	SCHEDULED REDEMPTION		4,893	4,893	4,893	4,893						4,893				313	01/31/2015

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
124765-A#-5	CAE, INC. SERIES C NOTES	A	06/06/2009	MATURED		3,100,000	3,100,000	3,472,915	3,139,524		(39,524)		(39,524)		3,100,000				117,335	06/06/2009
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2009	SCHEDULED REDEMPTION		109,099	109,099	109,099	109,099						109,099				4,170	05/10/2025
129600-AA-3	CALHOUN CBO, LIMITED FLOAT HIGH YIELD		07/23/2009	Various		484,298	463,247	482,461	497,093		(1,130)		(1,130)		484,298					07/23/2010
131346-9B-6	CALPINE CORPORATION FIRST PRIORITY TERM		05/19/2009	Various		10,945,248	12,741,298	12,236,679	12,235,622		39,026		39,026		12,274,647		(1,329,399)	(1,329,399)	229,790	03/29/2014
133131-AP-7	CAMDEN PROPERTY TRUST		07/27/2009	Various		8,698,052	10,000,000	8,804,740	9,955,826		14,938	566,080	(551,142)		8,838,604		(140,552)	(140,552)	312,500	06/15/2015
136375-BQ-4	CANADIAN NATL RAILWAY	A	01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,545,375	1,500,000	1,496,145	1,496,202		1		1		1,496,203		49,172	49,172	14,344	11/15/2037
136375-BL-5	CANADIAN NAT'L RAILWAYS	A	02/18/2009	Various		12,145,700	12,000,000	12,098,040	12,092,228		(138)		(138)		12,092,089		53,611	53,611	381,771	08/01/2034
136385-AC-5	CANADIAN NATL RESOURCES	A	10/21/2009	Various		12,639,992	11,200,000	12,354,048	12,273,051		(15,870)		(15,870)		12,257,181		382,811	382,811	975,040	01/15/2032
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	A	09/03/2009	SCHEDULED REDEMPTION		753,033	753,033	737,465	737,789		15,244		15,244		753,033				40,739	03/03/2024
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	I	07/15/2009	SCHEDULED REDEMPTION		357,931	357,931	357,931	356,742		1,190		1,190		357,931				26,809	01/15/2021
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LOAN C		10/08/2009	SCHEDULED REDEMPTION		217,728	217,728	218,306	218,595		(867)		(867)		217,728				39,636	12/14/2012
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
14043C-AB-9	CAPITAL ONE CAPITAL V		09/03/2009	Various		7,077,500	7,000,000	6,919,220			35		35		6,919,255		158,245	158,245	60,931	08/15/2039
140661-AF-6	CAPMARK FINANCIAL GROUP		09/09/2009	BARCLAYS BANK		613,813	3,500,000	3,409,595	3,434,062		12,261		12,261		3,446,323		(2,832,510)	(2,832,510)	232,750	05/10/2012
139732-EX-5	CARAT 2004-2, D		09/15/2009	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,499,218	3,502,058		(2,058)		(2,058)		3,500,000				143,409	05/15/2012
139732-FT-3	CARAT 2005-1, C		07/22/2009	Various		4,997,285	5,000,000	4,999,298	5,000,000		(2,715)		(2,715)		4,997,285				141,938	09/15/2010
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2009	SCHEDULED REDEMPTION		759,804	759,804	756,258	756,283		3,520		3,520		759,804				43,461	09/30/2027
14312D-AC-9	CARMX 2006-2, A3		12/15/2009	SCHEDULED REDEMPTION		9,267,106	9,267,106	9,265,551	9,266,315		791		791		9,267,106				231,986	02/15/2011
14743R-AB-9	CASE CORP	R	12/02/2009	BARCLAYS BANK		175,950	180,000	167,896	170,515		971		971		171,486		4,464	4,464	18,198	01/15/2016
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS		05/15/2009	SCHEDULED REDEMPTION		1,142,857	1,142,857	1,144,903	1,147,606		(4,749)		(4,749)		1,142,857				90,171	05/15/2010
14912L-Z3-8	CATERPILLAR FINANCE		01/15/2009	MATURED		10,000,000	10,000,000	9,615,713	9,995,474		4,526		4,526		10,000,000				172,500	01/15/2009
12489W-QG-2	CBASS 2005-CB8 AF5		12/01/2009	SCHEDULED REDEMPTION		1,531,164	1,531,164	1,471,113	1,485,573		45,591		45,591		1,531,164				52,400	12/25/2035
124779-AA-7	CBASS 2006-RP1, A-1		12/28/2009	SCHEDULED REDEMPTION		3,553,191	3,553,191	3,553,191	3,553,191						3,553,191				10,843	04/25/2036
14983A-AA-7	CBASS 2006-SL1, A-1		12/28/2009	Various		616,063	616,063	597,601	616,063		18,488	18,462	27		616,063				1,676	09/25/2036
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2 ABS	F	12/18/2009	Various		378,019	8,000,000	108,541	1,092,344			983,803	(983,803)		108,541		269,477	269,477		10/05/2047
1248MM-AB-7	C-BASS CBO XVIII-A CLASS A-2 ABS		12/21/2009	Various		713,189	117,831	706,561			6,628		6,628		713,189					03/13/2047
1248MM-AD-3	C-BASS CBO XVIII-A CLASS C ABS		12/18/2009	CITICORP SECURITIES		650	6,500,000													03/13/2047
1248MM-AE-1	C-BASS CBO XVIII-A CLASS D ABS	F	12/18/2009	CITICORP SECURITIES		476	4,756,854										476	476		03/13/2047
17305E-BF-1	CCCIT 2002-A10, A10		07/22/2009	TRANSFER		10,007,467	10,000,000	10,021,094	10,008,680		(1,212)		(1,212)		10,007,467				45,021	12/17/2014
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/30/2009	Various		5,813,256	6,148,606	5,982,410	5,981,393		40,756		40,756		6,022,149		(208,893)	(208,893)	396,315	07/19/2012
16678R-AV-9	CCMFC 2004-1A V1		12/01/2009	Various		630,665	600,457	591,695	587,397		41,077	(5,823)	46,900		630,665				2,092	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1		12/11/2009	Various		138,112	85,863	127,820	122,460		11,683	(4,625)	16,307		138,112				13	08/25/2035
16678R-CE-5	CCMFC 2004-4A B1		12/01/2009	Various		360,844	318,638	325,810	313,355		42,546	(5,708)	48,254		360,844				405	10/25/2035
16678R-BT-3	CCMFC 2004-A B1		12/01/2009	Various		429,927	406,341	372,987	362,136		64,671	(4,638)	69,308		429,927				502	03/25/2035
16678R-CM-7	CCMFC 2004-B B1		12/01/2009	Various		660,959	615,618	609,916	593,900		61,676	2,540	59,136		660,959				1,207	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1		12/28/2009	Various		195,406	144,214	59,724	54,963		134,282	(6,719)	141,001		195,406				13	12/25/2046
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
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		05/29/2009	Various		3,199,439	3,412,500	3,425,358	3,426,896		(2,018)		(2,018)		3,424,878		(225,439)	(225,439)	45,065	08/30/2012
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA		09/09/2009	Various		3,046,629	3,189,422	3,189,422	3,189,422						3,189,422		(142,794)	(142,794)	108,712	04/02/2014
15128@-AE-3	CEMEX ESPANA / CEMEX ESPANA FINANCE LLC	D	09/30/2009	Various		23,408,796	20,000,000	20,000,000	24,512,485					(4,512,485)	20,000,000		3,408,796	3,408,796	354,394	04/15/2011
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	F	12/15/2009	Various		6,069,100	6,069,100	6,081,007			(147,766)		(147,766)		5,933,240		135,860	135,860	161,223	02/14/2014
991706-9B-0	CENTENNIAL CELLULAR TERM LOAN		07/06/2009	Various		6,599,756	6,638,748	6,596,815	6,600,178		8,753	4,062	4,692		6,604,870		(5,114)	(5,114)	183,618	02/09/2011
15188@-ZZ-6	CENTERLINE HIGH YIELD FUND III LOAN		01/01/2009	VARIOUS		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000					02/28/2010
15189P-AD-7	CENTERPOINT PPTS		07/30/2009	PRINCIPAL PAYMENT		7,227,866	7,500,000	7,490,625	7,497,608		856		856		7,498,464		(270,598)	(270,598)	355,260	08/01/2010
152314-JD-3	CENTEX 2004-A, M1		12/28/2009	SCHEDULED REDEMPTION		2,355,868	2,355,868	2,355,868	2,355,868						2,355,868				14,305	01/25/2034
152312-AN-4	CENTEX CORP		09/08/2009	GOLDMAN, SACHS & CO.		18,562,978	20,000,000	19,907,140	19,934,618		7,238		7,238		19,941,856		(1,378,878)	(1,378,878)	937,333	05/15/2014
152312-AQ-7	CENTEX CORP		09/02/2009	GREENWICH CAPITAL MARKETS, INC.		2,782,500	3,000,000	2,831,070	2,873,568		11,269		11,269		2,884,836		(102,336)	(102,336)	115,063	06/15/2015
152312-AT-1	CENTEX CORP		12/09/2009	ROYAL BANK OF SCOTLAND PLC		5,125,000	5,000,000	4,983,400	4,986,832		1,380		1,380		4,988,212		136,788	136,788	363,819	05/01/2016
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS		06/19/2009	TRANSFER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				316,246	01/30/2016
156700-AK-2	CENTURYTEL INC		10/14/2009	TENDER OFFER		3,067,500	3,000,000	2,768,780	2,787,831		34,372		34,372		2,822,203		245,297	245,297	260,958	04/01/2013
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		09/21/2009	Various		78,851	81,310	81,310	81,310						81,310		(2,459)	(2,459)	3,003	06/21/2013
15671B-9A-1	CENVEO CORP TERM LOAN C		09/21/2009	Various		2,366,414	2,440,210	2,440,210	2,440,210						2,440,210		(73,796)	(73,796)	90,135	06/21/2013
990532-9B-1	CEQUEL COMMUNICATIONS LLC 2ND LIEN TRANC		05/21/2009	Various		2,012,500	2,500,000	2,487,925	2,487,409		897		897		2,488,306		(475,806)	(475,806)	91,313	05/05/2014
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		05/28/2009	Various		4,471,500	4,912,500	4,907,067	4,906,854		526		526		4,907,380		(435,880)	(435,880)	130,237	11/05/2013
16151R-BQ-5	CHAMT 2002-3 C		06/15/2009	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				150,759	09/15/2011
161175-AA-2	CHARTER COMM OPT LLC/CAP		04/02/2009	Various		6,486,000	7,050,000	6,393,561	6,992,559		4,005	545,564	(541,559)		6,451,000		35,000	35,000	245,967	04/30/2012

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
161175-AD-6	CHARTER COMM OPT LLC/CAP		04/02/2009	Various		5,310,000	6,000,000	5,293,194	6,017,991		(1,264)	736,806	(738,070)		5,279,921		30,079	30,079	219,146	04/30/2014
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		12/31/2009	Various		231,114	231,114	220,095	169,324		11,353		11,353		231,114				51,137	03/06/2014
16208N-AD-7	CHATHAM LIGHT II CLO, LIMITED CLASS C LO		11/03/2009	DISTRIBUTION		226,046		226,046	226,046						226,046					08/03/2019
881685-BJ-9	CHEVRONTEXACO CORP		01/15/2009	MATURED		9,400,000	9,400,000	9,709,748	9,403,194		(3,194)		(3,194)		9,400,000				258,500	01/15/2009
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2009	SCHEDULED REDEMPTION		462,218	462,218	462,218	460,408		1,810		1,810		462,218				37,393	09/30/2017
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		12/31/2009	Various		9,189,122	9,801,625	9,787,154	9,786,089		2,286		2,286		9,788,375		(599,253)	(599,253)	163,013	07/25/2014
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		09/09/2009	Various		472,830	504,077	504,077	338,911		165,165		165,165		504,077		(31,247)	(31,247)	4,826	07/25/2014
171232-AS-0	CHUBB CORP		10/20/2009	WARBURG DILLION READ LLC		873,900	750,000	741,105	741,169		83		83		741,252		132,648	132,648	45,771	05/15/2038
12669E-T3-0	CHWL 2003-39 A17		12/01/2009	SCHEDULED REDEMPTION		491,797	491,797	467,880	479,604		12,194		12,194		491,797				14,766	10/25/2033
125509-BL-2	CIGNA CORP		10/07/2009	Various		5,726,750	5,000,000	4,985,550			409		409		4,985,959		740,791	740,791	184,167	05/01/2019
17275R-AC-6	CISCO SYSTEMS INC		01/06/2009	DEUTSCHE BANK SECURITIES		8,532,480	8,000,000	7,946,080	7,952,394		120		120		7,952,514		579,966	579,966	222,444	02/22/2016
125581-CT-3	CIT GROUP INC		02/05/2009	J. P. MORGAN SECURITIES, INC.		2,730,000	3,500,000	1,969,128	2,086,894		32,429		32,429		2,119,323		610,677	610,677	92,925	02/13/2012
94978#-GY-7	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		5,300,903	5,300,903	5,300,903	5,300,903						5,300,903				431,377	01/03/2018
94978#-HA-8	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		3,160,931	3,160,931	3,160,931	3,160,931						3,160,931				257,230	01/03/2018
94978#-HB-6	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		10,587,037	10,587,037	10,587,037	10,587,037						10,587,037				861,552	01/03/2018
94978#-GX-9	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		4,028,012	4,028,012	4,028,012	4,028,012						4,028,012				326,911	01/03/2018
94978#-GZ-4	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		7,642,390	7,642,390	7,642,390	7,642,390						7,642,390				620,510	01/03/2018
94978#-GW-1	CIT GROUP INC. LEVERAGED LEASE DEAL JUNE		12/15/2009	Various		2,594,258	2,594,258	2,594,258	2,594,258						2,594,258				210,867	01/03/2018
94978#-CJ-4	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		12/15/2009	PRINCIPAL PAYMENT		13,709,515	13,709,515	13,709,515	13,709,515						13,709,515				612,839	06/15/2010
94978#-CP-0	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		12/15/2009	PRINCIPAL PAYMENT		2,690,204	2,690,204	2,690,204	2,690,204						2,690,204				127,337	06/15/2016
990992-9A-9	CITADEL BROADCASTING CORP. TERM LOAN B		07/09/2009	Various		2,231,309	4,000,000	1,356,202	3,932,700		(60,119)	2,515,393	(2,575,512)		1,488,497		742,812	742,812	(7,650)	06/12/2014
172895-A@-3	CITATION CORP. PIK TERM LOAN (07)		10/31/2009	Various			(105,740)	34,643	68,731		(86,845)	(18,114)	(68,731)							04/06/2013
12558M-AG-7	CITHE		12/01/2009	Various		366,540	366,540	368,954	323,233		(4,924)		(4,924)		366,540				13,311	02/25/2030
12558M-BM-3	CITHE 2003-1		12/01/2009	SCHEDULED REDEMPTION		125,754	125,754	125,740	125,751		3		3		125,754				2,997	10/20/2032
12558M-BN-1	CITHE 2003-1		06/01/2009	SCHEDULED REDEMPTION		112,329	112,329	112,294	112,321		8		8		112,329				2,243	09/20/2032
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE		09/17/2009	BANK OF AMERICA		8,036,983	8,250,000	7,938,047	8,086,429		24,114		24,114		8,110,543		(73,561)	(73,561)	323,125	06/10/2015
172967-CQ-2	CITIGROUP INC		01/08/2009	SALOMON SMITH BARNEY		1,070,284	1,180,000	867,614	913,329		1,148		1,148		914,477		155,807	155,807	19,339	09/15/2014
172967-EC-1	CITIGROUP INC		01/06/2009	CITIBANK		4,160,113	4,250,000	2,943,585	2,949,323		238		238		2,949,561		1,210,552	1,210,552	27,743	05/29/2037
172967-EM-9	CITIGROUP INC		09/02/2009	Various		1,993,600	2,000,000	1,693,562	1,700,555		765		765		1,701,320		292,280	292,280	17,694	11/21/2017
172967-EP-2	CITIGROUP INC		01/06/2009	CITIBANK		2,787,700	2,500,000	2,044,633	2,045,809		80		80		2,045,889		741,811	741,811	59,201	03/05/2038
172967-EQ-0	CITIGROUP INC		01/08/2009	J. P. MORGAN SECURITIES, INC.		1,475,130	1,500,000	1,307,301	1,318,037		1,172		1,172		1,319,209		155,921	155,921	21,083	04/11/2013
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		12/09/2009	SCHEDULED REDEMPTION		5,252,688	5,252,688	5,554,224	5,111,971		(76,610)		(76,610)		5,252,688				253,586	07/09/2010
17453B-AB-7	CITIZENS COMM		04/14/2009	Various		3,214,125	3,075,000	3,372,375	3,201,875		(11,103)		(11,103)		3,190,772		23,353	23,353	96,971	05/15/2011
17453B-AW-1	CITIZENS COMMUNICATIONS		12/04/2009	BANK OF AMERICA		3,720,000	4,000,000	4,000,000	4,000,000						4,000,000		(280,000)	(280,000)	351,500	03/15/2019
178566-AB-1	CITY NATIONAL CORP		12/03/2009	WARBURG DILLION READ LLC		5,588,385	5,500,000	5,504,260	4,502,307		(436)		(436)		5,501,592		86,793	86,793	344,727	02/15/2013
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		05/14/2009	Various		13,132,306	13,132,306	13,132,306	13,115,970		795		795		13,116,764		15,541	15,541	856,312	09/01/2019
12566T-AN-7	CMALT 2006-A7 1A13		12/01/2009	Various		2,070,823	1,613,732	1,383,308	1,884,013		533,515	471,599	61,916		2,070,823				1,365	12/25/2036
201730-AC-2	CMAT 1999-C1, A3		09/16/2009	Various		2,109,752	2,091,617	2,226,429	2,102,419		(7,621)		(7,621)		2,094,798		14,954	14,954	77,296	01/17/2032
172981-AE-2	CMLTI 2006-4 2A1B		12/01/2009	Various		943,528	671,840	767,621	909,559		119,569	134,778	(15,209)		943,528				608	12/25/2035
172973-QE-2	CMSI 2003-6 1A1		12/01/2009	SCHEDULED REDEMPTION		3,138,091	3,138,091	3,125,343	3,132,080		6,012		6,012		3,138,091				115,023	05/25/2033
14041G-CV-6	COAFT 06-A A4		12/15/2009	SCHEDULED REDEMPTION		3,445,718	3,445,718	3,353,115			92,604		92,604		3,445,718				3,022	12/15/2012
G1910#-AC-0	COBHAM PLC SER. A	F	10/10/2009	MATURED		25,000,000	25,000,000	25,000,000	24,961,544		38,456		38,456		25,000,000				1,285,000	10/10/2009
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		12/10/2009	SCHEDULED REDEMPTION		189,293	189,293	189,293	189,293						189,293				7,210	06/10/2024
191219-AP-9	COCA-COLA ENTER		07/02/2009	Various		18,977,557	15,000,000	17,060,200	16,634,518		(29,136)		(29,136)		16,605,382		2,372,175	2,372,175	1,049,039	02/01/2022
191219-BG-8	COCA-COLA ENTERPRISES		09/30/2009	MATURED		5,000,000	5,000,000	5,307,050	5,051,040		(233,605)		(233,605)		5,000,000				356,250	09/30/2009
191219-BM-5	COCA-COLA ENTERPRISES		03/31/2009	CALLED @ 101.755		7,122,850	7,000,000	6,967,380	6,996,253		1,312		1,312		6,997,565		125,285	125,285	166,736	09/15/2009
21987B-AL-2	CODELCO INC	F	04/30/2009	Various		2,502,000	3,000,000	2,159,274	2,627,538		467,003	465,951	1,052		2,628,590		(126,590)	(126,590)	76,363	10/24/2036
19416*-AE-8	COLGATE PALMOLIVE CO		07/02/2009	Various		4,710,149	4,710,149	5,181,164	4,724,772		(14,623)		(14,623)		4,710,149				316,427	07/02/2009
196777-KA-3	COLORADO STUDENT OBLIG BD SR - TRUST 199		12/17/2009	Various		19,300,000	19,300,000	19,300,000	17,300,000						19,300,000				151,879	12/01/2034
20029P-AM-1	COMCAST CABLEVIS		06/15/2009	MATURED		7,000,000	7,000,000	7,310,679	7,039,957		(39,957)		(39,957)		7,000,000				240,625	06/15/2009
20030N-AD-3	COMCAST CORP		01/15/2009	GOLDMAN, SACHS & CO.		5,015,000	5,000,000	5,031,750	5,011,546		(274)		(274)		5,011,272		3,728	3,728	96,250	03/15/2011
20030N-AG-6	COMCAST CORP		01/16/2009	Various		14,790,000	16,000,000	14,556,200	14,789,215		7,348		7,348		14,796,563		(6,563)	(6,563)	80,025	06/15/2016
20035C-AA-8	COMERICA INC		11/18/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		28,035,000	28,000,000	27,951,560	27,970,410		4,282		4,282		27,974,692		60,308	60,308	1,560,533	06/01/2014

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
14041N-BF-7	COMET 2004-B1		01/15/2009	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,053,125	18,002,370		(2,370)		(2,370)		18,000,000				25,343	11/15/2011
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	07/15/2009	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,199,502		498		498		1,200,000				81,942	10/15/2012
20046E-AD-5	COMM 2001-J1, B		09/30/2009	RAYMOND JAMES & ASSOCIATES, INC.		14,737,092	15,000,000	14,999,375	14,999,872		25		25		14,999,897		(262,805)	(262,805)	837,773	02/16/2034
20046E-BN-2	COMM 2001-J1A, M		06/01/2009	SCHEDULED REDEMPTION		137,957	137,957	140,113	138,067		(110)		(110)		137,957				4,594	02/14/2034
126175-AB-4	COMM 2003-LB1A, A2		09/22/2009	WACHOVIA SECURITIES		3,456,797	3,500,000	3,270,176	3,378,802		18,987		18,987		3,397,788		59,009	59,009	116,734	06/10/2038
126169-BG-5	COMM 2005-F10A, AJ2		07/22/2009	TRANSFER		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				128,981	04/15/2017
202795-HP-8	COMMONWEALTH EDISON		12/17/2009	CANTOR, FITZGERALD & CO.		4,845,105	4,500,000	4,490,505	4,494,071		1,852		1,852		4,495,924		349,181	349,181	247,725	12/15/2011
203372-9A-7	COMMSCOPE INC TERM LOAN B		09/30/2009	SCHEDULED REDEMPTION		1,169,661	1,169,661	1,104,632	1,111,327		58,334		58,334		1,169,661				9,926	12/26/2014
20449E-AA-4	COMPASS BANK	R	05/01/2009	MATURED		23,500,000	23,500,000	23,897,985	23,522,444		(22,444)		(22,444)		23,500,000				757,875	05/01/2009
207678-AE-3	CONNECTICUT LIGHT & POWER 2001-1		01/13/2009	DEUTSCHE BANK SECURITIES		4,401,240	4,250,000	4,460,159	4,310,176		(1,661)		(1,661)		4,308,515		92,725	92,725	11,730	12/30/2011
20779M-AE-8	CONNECTICUT VALLEY CDO 3A A3A CDO		11/12/2009	Various		3,743,586	11,000,000	88,234	11,000,000			10,911,766	(10,911,766)		88,234		3,655,352	3,655,352	59,056	03/23/2023
20779M-AJ-7	CONNECTICUT VALLEY CDO 3A B1 CDO		12/31/2009	Various		2,568,700	16,993,661		16,993,661			16,993,661	(16,993,661)				2,568,700	2,568,700		03/23/2023
20779P-AD-3	CONNECTICUT VALLEY CDO II, CL. B-2 CDO		11/06/2009	Various		1,303,000	10,000,000	288,000	10,000,000			9,712,000	(9,712,000)		288,000		1,015,000	1,015,000		05/06/2018
20779P-AF-8	CONNECTICUT VALLEY CDO II, CL. C-2 CDO		11/06/2009	Various		815,000	10,000,000	(105,124)	9,714,544		5,399	9,719,944	(9,714,544)				815,000	815,000		05/06/2018
20779P-AE-1	CONNECTICUT VALLEY STRUCTURED CREDIT CDO		11/06/2009	Various		926,100	12,250,000		12,250,000			12,250,000	(12,250,000)				926,100	926,100		05/06/2018
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		11/01/2009	SCHEDULED REDEMPTION		1,455,581	1,455,581	1,511,184	1,469,741		(14,161)		(14,161)		1,455,581				77,783	11/01/2011
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		09/08/2009	Various		2,661,581	2,947,500	2,947,500	2,947,500						2,947,500		(285,919)	(285,919)	62,090	03/28/2014
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2009	SCHEDULED REDEMPTION		69,139	69,139	69,139	69,139						69,139				4,549	06/30/2022
02759#-AM-9	CONSOLIDATED PRESS (FINANCE) LIMITED SER	F	11/12/2009	PRINCIPAL PAYMENT		10,000,000	10,000,000	10,000,000	10,388,360		(56,303)		(56,303)		10,332,057		(332,057)	(332,057)	514,300	06/09/2014
210805-AM-9	CONTINENTAL AIRLINES		10/15/2009	SCHEDULED REDEMPTION		545,335	545,335	536,855	541,166		4,170		4,170		545,335				31,776	10/15/2013
G2163#-AB-4	COOKSON GROUP PLC SER B SR NTS	F	11/01/2009	MATURED		10,000,000	10,000,000	10,267,200	10,156,356		(156,356)		(156,356)		10,000,000				697,000	11/01/2009
K3752#-AA-6	COPENHAGEN AIRPORTS A/S SER A SR UNSEC N	F	04/30/2009	BARCLAYS BANK		15,269,120	16,000,000	16,000,000	16,000,000						16,000,000		(730,880)	(730,880)	623,333	08/27/2013
K3752#-AB-4	COPENHAGEN AIRPORTS A/S SER B SR UNSEC N	F	04/30/2009	BARCLAYS BANK		9,317,500	10,000,000	10,000,000	10,000,000						10,000,000		(682,500)	(682,500)	400,000	08/27/2015
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS, LLC PASS		07/15/2009	SCHEDULED REDEMPTION		324,844	324,844	324,844	324,844						324,844				22,739	07/15/2026
22237L-PA-4	COUNTRYWIDE FINANCIAL		01/28/2009	J. P. MORGAN SECURITIES, INC.		2,923,380	3,000,000	2,770,890	2,883,248		4,230		4,230		2,887,478		35,902	35,902	43,333	03/22/2011
22238H-GQ-7	COUNTRYWIDE FINL CORP		10/14/2009	MIZUHO INTERNATIONAL PLC		5,292,500	5,000,000	4,990,350	4,993,082		1,493		1,493		4,994,575		297,925	297,925	251,333	06/07/2012
224044-AY-3	COX COMMUNICATIONS INC		04/14/2009	TRANSFER		7,031,262	7,000,000	7,148,846	7,036,644		(5,383)		(5,383)		7,031,262				245,632	11/01/2010
22541L-AB-9	CREDIT SUISSE FB USA INC	R	02/05/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,550,075	2,500,000	2,734,900	2,602,946		(3,657)		(3,657)		2,599,288		(49,213)	(49,213)	36,155	11/15/2011
22541L-AC-7	CREDIT SUISSE FB USA INC	R	01/12/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,777,300	7,500,000	7,511,651	7,528,313		(338)		(338)		7,527,975		249,325	249,325	242,847	01/15/2012
12626P-AF-0	CRH AMERICA INC	R	08/24/2009	TENDER OFFER		6,900,000	7,500,000	8,034,300	8,000,092		(5,955)		(5,955)		7,994,138		(1,094,138)	(1,094,138)	637,000	10/15/2033
12626P-AD-5	CRH CAPITAL LTD	R	07/07/2009	CANTOR, FITZGERALD & CO.		10,000,000	10,000,000	9,990,200	9,996,103		581		581		9,996,685		3,316	3,316	569,514	03/15/2012
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		12/31/2009	SCHEDULED REDEMPTION		18,168	18,168	18,161	18,160		8		8		18,168				486	05/15/2014
226829-AA-7	CROCKETT COGENER		12/30/2009	SCHEDULED REDEMPTION		612,631	612,631	612,631	612,631						612,631				29,542	03/30/2025
990607-9A-3	CROWN AMERICAS LLC ADDL TERM B DOLLAR LO		05/19/2009	Various		2,364,375	2,425,000	2,425,757	2,425,799		(89)		(89)		2,425,710		(61,335)	(61,335)	26,130	11/15/2012
990607-9B-1	CROWN AMERICAS LLC TERM B DOLLAR LOAN		05/19/2009	Various		472,875	485,000	485,748	485,790		(88)		(88)		485,702		(12,827)	(12,827)	5,226	11/15/2012
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		05/27/2009	Various		4,513,250	4,912,500	4,912,500	4,912,500						4,912,500		(399,250)	(399,250)	150,909	03/06/2014
22540A-SN-9	CSFB 2000-C1, A2		09/16/2009	Various		7,685,685	7,639,814	8,241,151	7,926,193		(254,379)		(254,379)		7,671,814		13,871	13,871	363,979	04/15/2062
22540A-J7-4	CSFB 2001-CF2, A4		06/01/2009	Various		16,274,549	15,999,483	17,862,207	16,518,793		(129,554)		(129,554)		16,389,240		(114,690)	(114,690)	519,878	02/15/2034
22540A-3F-3	CSFB 2001-CK3, A4		08/03/2009	CANTOR FITZGERALD		10,395,313	10,000,000	11,242,188	10,387,387		(107,316)		(107,316)		10,280,072		115,241	115,241	444,403	06/15/2034
22540A-3B-2	CSFB 2001-CK3, B		09/21/2009	GREENWICH CAPITAL MARKETS, INC.		15,600,000	15,000,000	16,876,172	15,592,806		(185,494)		(185,494)		15,407,312		192,688	192,688	815,517	06/15/2034
22540V-NJ-7	CSFB 2001-CK6, A3		08/03/2009	Various		14,590,498	13,999,310	15,589,545	14,564,212		(151,023)		(151,023)		14,413,190		177,309	177,309	603,033	08/15/2036
22540V-GE-6	CSFB 2001-CKN5, A4		07/31/2009	Various		9,298,816	9,207,099	9,570,347	9,329,715		(30,899)		(30,899)		9,298,816				331,599	09/15/2034
22540V-DL-3	CSFB 2001-CKN5, A-CP		11/01/2008	CALLED @ 0.00000000			115,500,000	12,804,330											(186,382)	09/15/2034
22540V-EK-4	CSFB 2001-CKN5, C		08/26/2009	CANTOR FITZGERALD		9,654,720	10,000,000	10,100,000	10,031,387		(7,942)		(7,942)		10,023,444		(368,725)	(368,725)	433,575	09/15/2034
22540A-6G-8	CSFB 2001-CP4, A4		08/03/2009	Various		14,495,818	14,000,000	14,881,016	14,764,831		(418,950)		(418,950)		14,345,882		149,937	149,937	588,309	12/15/2035
22540V-P2-2	CSFB 2002-CKN2, A3		05/28/2009	CANTOR FITZGERALD		13,571,719	13,500,000	14,470,567	13,893,668		(51,492)		(51,492)		13,842,176		(270,457)	(270,457)	416,277	04/15/2037
22540V-C7-5	CSFB 2002-CKP1, A3		05/20/2009	CANTOR FITZGERALD		23,955,313	23,500,000	25,707,407	24,345,720		(114,104)		(114,104)		24,231,616		(276,303)	(276,303)	735,566	12/15/2035
22541N-MR-7	CSFB 2002-CKS4, A2		05/21/2009	CANTOR FITZGERALD		13,711,250	14,000,000	14,042,461	14,017,126		(1,930)		(1,930)		14,015,196		(303,946)	(303,946)	354,748	11/15/2036
22541N-AP-4	CSFB 2002-CP3, A3		05/28/2009	GUGGENHEIM CAPITAL MARKETS		18,119,140	20,000,000	20,600,000	20,285,712		(34,278)		(34,278)		20,251,434		(2,132,294)	(2,132,294)	563,413	07/15/2035

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
22541Q-DJ-8	CSFB 2003-C3, A5		08/10/2009	BARCLAYS BANK		17,773,856	18,215,000	16,894,914	17,529,265		90,285		90,285		17,619,550		154,306	154,306	501,860	05/15/2038
22541Q-SE-3	CSFB 2003-C4, A3		09/18/2009	Various		4,620,360	4,570,120	4,592,971	4,577,248		(2,485)		(2,485)		4,574,762		45,598	45,598	161,948	08/15/2036
22541Q-SF-0	CSFB 2003-C4, A4		05/21/2009	CANTOR FITZGERALD		30,396,453	31,550,000	31,432,729	32,440,651		(79,923)		(79,923)		32,360,729		(1,964,275)	(1,964,275)	792,354	08/15/2036
22541N-S8-3	CSFB 2003-CK2, A4		08/26/2009	MORGAN STANLEY DEAN WITTER		10,061,328	10,000,000	9,908,594	9,953,645		7,573		7,573		9,961,218		100,110	100,110	360,075	03/15/2036
126650-BM-1	CVS CAREMARK CORP		12/18/2009	CANTOR, FITZGERALD & CO.		10,085,000	10,000,000	10,000,000	10,000,000						10,000,000		85,000	85,000	270,431	09/10/2010
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		12/10/2009	SCHEDULED REDEMPTION		1,363,678	1,363,678	1,363,678	1,363,678						1,363,678				34,241	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		12/10/2009	SCHEDULED REDEMPTION		175,131	175,131	175,131	175,131						175,131				7,954	01/10/2024
12667F-DN-2	CWALT 2004-3T1 A1		12/25/2009	SCHEDULED REDEMPTION		897,998	897,998	899,401	898,647		(649)		(649)		897,998				5,297	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1		12/01/2009	SCHEDULED REDEMPTION		323,984	323,984	314,720	314,959		9,024		9,024		323,984				10,534	11/25/2034
02149J-AV-8	CWALT 2006-45T1 2A6		12/01/2009	SCHEDULED REDEMPTION		42,672	42,672	13,209			29,463		29,463		42,672				213	02/25/2037
12668B-VD-2	CWALT 2006-9T1 A4		09/30/2009	DISTRIBUTION		194,242		194,242	194,242						194,242					05/25/2036
02146P-AB-1	CWALT 2006-HY12 A2		12/01/2009	SCHEDULED REDEMPTION		1,468,064	1,468,064	1,459,590			8,473		8,473		1,468,064				28,331	08/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3		12/25/2009	Various		2,244,117	2,178,689	2,216,891	2,242,895		26,916	24,536	2,380		2,244,117				8,743	06/25/2037
02151L-AA-4	CWALT 2007-20 A1		12/28/2009	Various		1,299,163	1,139,606	1,230,604	1,250,989		80,675	28,039	52,636		1,299,163					06/25/2047
126673-FH-0	CWHEL 2004-I, A		12/15/2009	SCHEDULED REDEMPTION		23,172	23,172	23,172							23,172				10	02/15/2034
12669E-NQ-5	CWHL 2003-20, 3A1		12/01/2009	SCHEDULED REDEMPTION		1,661,317	1,661,317	1,645,742	1,649,066		12,251		12,251		1,661,317				49,461	07/25/2018
12669F-J5-3	CWHL 2004-13 1A6		12/01/2009	SCHEDULED REDEMPTION		1,499,211	1,499,211	1,551,214	1,527,089		(27,879)		(27,879)		1,499,211				51,323	01/25/2017
12669F-NK-5	CWHL 2004-J1 2A3		12/01/2009	SCHEDULED REDEMPTION		259,592	259,592	262,411			(2,819)		(2,819)		259,592				1,028	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2		12/25/2009	SCHEDULED REDEMPTION		90,366	90,366	90,203	91,791		(1,425)		(1,425)		90,366				612	03/25/2035
126694-X3-7	CWHL 2006-9 A10		12/01/2008	VARIOUS																05/25/2036
126671-R3-2	CWL 2003-5, AF6		12/01/2009	SCHEDULED REDEMPTION		909,545	909,545	909,509	858,920		(4,886)		(4,886)		909,545				32,220	01/25/2034
126671-W8-5	CWL 2003-BC6, M1		12/28/2009	SCHEDULED REDEMPTION		719,820	719,820	719,820	719,820						719,820				8,946	11/25/2033
126671-W9-3	CWL 2003-BC6, M2		08/25/2009	SCHEDULED REDEMPTION		1,221,465	1,221,465	1,221,465	1,221,465						1,221,465				17,026	10/25/2033
126671-Z4-1	CWL 2004-1, M3		12/28/2009	SCHEDULED REDEMPTION		2,123,619	2,123,619	2,123,619	2,123,619						2,123,619				18,872	02/25/2034
126671-4B-9	CWL 2004-2, M3		12/28/2009	SCHEDULED REDEMPTION		339,040	339,040	339,040	339,040						339,040				1,268	04/25/2034
126673-PN-6	CWL 2004-BC5, MI		12/16/2009	Various		10,874,825	12,322,565	12,322,565	12,322,565						12,322,565		(1,447,740)	(1,447,740)	126,024	10/25/2034
126670-CL-0	CWL 2005-11, AF6		12/01/2009	SCHEDULED REDEMPTION		942,713	942,713	944,109	945,505		(2,791)		(2,791)		942,713				29,848	02/25/2036
126670-GT-9	CWL 2005-13, AF6		12/01/2009	SCHEDULED REDEMPTION		10,298	10,298	10,304			(6)		(6)		10,298				49	04/25/2036
126670-QV-3	CWL 2005-17, 1AF5		12/01/2009	Various		448,155	448,155	436,601	412,221		8,549		8,549		448,155				14,624	05/25/2036
126670-TH-1	CWL 2006-1, AF6		12/01/2009	SCHEDULED REDEMPTION		422,105	422,105	422,096	422,097		8		8		422,105				14,418	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6		12/01/2009	SCHEDULED REDEMPTION		73,306	73,306	73,968	64,666		(497)		(497)		73,306				3,310	10/25/2046
126683-AD-3	CWL 2006-S5, A3		12/30/2009	Various		3,490,317	4,112,342	4,124,999	3,668,841		1,841,041	78,883	1,762,158		3,490,317				118,017	06/25/2035
126683-AC-5	CWL 2006-S5, A4		12/30/2009	Various		1,453,432	1,656,324	1,725,239	1,616,442		(259,389)	53,976	(313,365)		1,453,432				46,561	06/25/2035
12668X-AF-2	CWL 2006-S8, A6		12/01/2009	SCHEDULED REDEMPTION		1,766,836	1,766,836	1,766,798	1,766,809		26		26		1,766,836				64,155	04/25/2036
12668W-AR-8	CWL 2007-4 M1		12/29/2009	Various		7,584,009	30,500,000	25,641,415	15,249,461		321,153	2,241,750	(1,920,597)		25,962,763		(18,378,754)	(18,378,754)	737,412	09/25/2037
12668W-AS-6	CWL 2007-4 M2		12/29/2009	Various		5,918,603	28,000,000	9,090,745	13,999,780		(30,284)	9,281,355	(9,311,639)		9,275,292		(3,356,688)	(3,356,688)	682,724	09/25/2037
12669R-AC-1	CWL 2007-S1 A3		12/01/2009	SCHEDULED REDEMPTION		2,821,232	2,821,232	2,821,094	2,821,169		63		63		2,821,232				108,973	11/25/2036
12669R-AD-9	CWL 2007-S1 A4		12/01/2009	SCHEDULED REDEMPTION		2,194,291	2,194,291	2,194,138	2,194,190		101		101		2,194,291				85,690	11/25/2036
12669R-AF-4	CWL 2007-S1 A6		12/01/2009	SCHEDULED REDEMPTION		2,821,232	2,821,232	2,821,199	2,821,209		23		23		2,821,232				106,778	11/25/2036
12670B-AF-6	CWL 2007-S2 A6		12/01/2009	SCHEDULED REDEMPTION		1,255,937	1,255,937	1,255,858	1,157,629		47		47		1,255,937				44,749	05/25/2037
152314-HS-2	CXHE 2003-C, M2		12/28/2009	SCHEDULED REDEMPTION		262,223	262,223	263,539	262,223						262,223				3,664	09/25/2033
152314-JX-9	CXHE 2004-B, M3		03/25/2009	SCHEDULED REDEMPTION		41,408	41,408	41,408	41,408						41,408				121	03/25/2034
152314-JY-7	CXHE 2004-B, M4		03/25/2009	SCHEDULED REDEMPTION		20,704	20,704	20,704	20,704						20,704				83	03/25/2034
152314-LQ-1	CXHE 2004-D, MV1		12/28/2009	SCHEDULED REDEMPTION		43,083	43,083	43,083							43,083				34	09/25/2034
152314-LR-9	CXHE 2004-D, MV2		12/28/2009	SCHEDULED REDEMPTION		71,731	71,731	71,731							71,731				61	09/25/2034
232820-AF-7	CYTEC INDUSTRIES INC		07/15/2009	TENDER OFFER		8,280,000	8,000,000	7,988,000	7,995,420		1,365		1,365		7,996,786		283,214	283,214	347,111	10/01/2010
23331A-AT-6	D.R. HORTON INC		09/03/2009	CANTOR, FITZGERALD & CO.		9,212,500	10,000,000	9,416,400	9,549,385		45,890		45,890		9,595,276		(382,776)	(382,776)	553,125	09/15/2014
233835-AA-5	DAIMLERCHYSLER NA HLDG	R	09/01/2009	MATURED		8,350,000	8,350,000	8,340,982	8,349,184		816		816		8,350,000				601,200	09/01/2009
990074-9B-4	DAVITA INC. TRANCHE B-1 TERM LOAN		05/20/2009	Various		7,992,085	8,604,393	8,578,423	8,578,262		2,796		2,796		8,581,058		(588,972)	(588,972)	124,746	10/05/2012
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		12/31/2009	SCHEDULED REDEMPTION		60,101	60,101	59,645	59,578		523		523		60,101				60,751	10/26/2012
244199-BB-0	DEERE & CO		04/22/2009	WALL STREET ACCESS		16,350,000	15,000,000	17,486,400	16,347,682		(71,701)		(71,701)		16,275,981		74,019	74,019	527,042	04/25/2014
245217-AP-9	DEL MONTE CORP		05/29/2009	Various		1,776,563	1,875,000	1,865,625	1,868,469		369		369		1,868,838		(92,275)	(92,275)	101,109	02/15/2015
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		12/22/2009	SCHEDULED REDEMPTION		1,526,649	1,526,649	1,526,649	1,510,360		16,289		16,289		1,526,649				105,402	09/22/2015
344775-AC-5	DELHAIZE AMERICA INC	R	11/13/2009	ROYAL BANK OF SCOTLAND PLC		1,090,500	1,000,000	1,106,410	1,102,055		(2,516)		(2,516)		1,099,540		(9,040)	(9,040)	87,879	04/15/2027
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH		10/26/2009	SCHEDULED REDEMPTION		485,828	485,828	485,828	482,817		3,011		3,011		485,828				38,806	04/26/2015

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
25106#-AA-4	DETROIT LIONS, INC 6.6% SR NTS		12/02/2009	SCHEDULED REDEMPTION		1,212,121	1,212,121	1,212,121	1,212,121						1,212,121				94,682	12/02/2015
25152E-AD-4	DEUTSCHE BANK AG PP NOTES	F	09/30/2009	PRINCIPAL PAYMENT		71,108,625	75,000,000	70,200,000	70,200,000		(233,311)		(233,311)		69,966,689		1,141,936	1,141,936		09/30/2031
25152E-AE-2	DEUTSCHE BANK AG, LONDON PP NOTES	F	03/31/2009	PRINCIPAL PAYMENT		61,606,275	75,000,000	61,300,000	61,300,000		4,232		4,232		61,304,232		302,043	302,043		03/31/2027
25156P-AF-0	DEUTSCHE TELEKOM INT FIN	F	01/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,946,700	10,000,000	9,602,900	9,718,483		1,923		1,923		9,720,406		226,294	226,294	382,083	07/22/2013
251591-AK-9	DEVELOPERS DIVERS REALTY		03/12/2009	GREENWICH CAPITAL MARKETS, INC.		940,000	2,000,000	1,991,480	2,083,431		(7,420)		(7,420)		2,076,011		(1,136,011)	(1,136,011)	44,333	04/15/2011
251591-AL-7	DEVELOPERS DIVERS REALTY		03/11/2009	MORGAN KEEGAN & COMPANY, INC.		3,606,250	5,000,000	4,990,300	4,997,171		428		428		4,997,599		(1,391,349)	(1,391,349)	92,361	05/03/2010
251591-AM-5	DEVELOPERS DIVERS REALTY		03/27/2009	GREENWICH CAPITAL MARKETS, INC.		1,800,000	4,500,000	4,537,800	4,526,331		(791)		(791)		4,525,539		(2,725,539)	(2,725,539)	97,014	05/01/2015
251591-AN-3	DEVELOPERS DIVERS REALTY		02/26/2009	GREENWICH CAPITAL MARKETS, INC.		4,300,000	10,000,000	9,952,000	9,971,875		1,155		1,155		9,973,030		(5,673,030)	(5,673,030)	206,042	10/15/2012
251799-AA-0	DEVON ENERGY CORPORATION		06/23/2009	Various		5,871,460	5,000,000	4,974,050	4,975,952		117		117		4,976,068		895,392	895,392	209,571	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC		09/02/2009	WARBURG DILLION READ LLC		6,105,100	5,000,000	5,193,800	5,177,753		(2,106)		(2,106)		5,175,647		929,453	929,453	369,688	09/30/2031
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		12/31/2009	SCHEDULED REDEMPTION		182,252	182,252	182,047	182,049		203		203		182,252				18,455	10/24/2014
254934-AE-2	DFS 2001-1 A-5		07/15/2009	SCHEDULED REDEMPTION		542,428	542,428	542,175	542,392		37		37		542,428				11,609	11/15/2022
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		12/31/2009	SCHEDULED REDEMPTION		66,274	66,274	66,252	66,248		26		26		66,274				25,090	04/13/2013
25459H-AD-7	DIRECTV HOLDINGS/FINANCE		05/20/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,426,563	3,750,000	3,715,763	3,725,490		1,252		1,252		3,726,742		(300,179)	(300,179)	106,914	06/15/2015
759358-AD-2	DISCOUNT TIRE (REINALT-THOMAS) SER 2002-		04/07/2009	WELLS FARGO		5,714,286	5,714,286	5,481,756	5,585,659		18,150		18,150		5,603,809		110,477	110,477	118,619	06/30/2012
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B		05/21/2009	Various		8,041,923	8,622,462	8,541,713	8,553,085		5,170		5,170		8,558,255		(516,332)	(516,332)	137,015	05/14/2014
25467L-A@-5	DISCOVERY COMMUNICATIONS SER B FLOAT UNS		06/19/2009	TRANSFER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				355,536	12/01/2012
25467L-A#-3	DISCOVERY COMMUNICATIONS TERM LOAN A		08/19/2009	Various		9,375,000	9,375,000	9,364,050	9,362,312		12,688		12,688		9,375,000				96,939	10/31/2010
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		12/30/2009	SCHEDULED REDEMPTION		293,294	293,294	293,294	292,622						293,294				79,257	02/04/2011
23322B-EG-9	DLJCM 1999-CG1, A1B		01/01/2009	SCHEDULED REDEMPTION		72,840	72,840	79,309	72,840						72,840				392	03/10/2032
251563-CG-5	DMSI		12/01/2009	SCHEDULED REDEMPTION		594,481	594,481	577,111	577,492		16,988		16,988		594,481				18,295	09/25/2033
256853-AA-0	DOLPHIN ENERGY LTD	F	12/15/2009	Various		5,225,000	5,175,000	5,175,000							5,175,000			50,000	162,513	06/15/2019
257561-9A-0	DOMTAR COPORATION TERM LOAN B		12/31/2009	SCHEDULED REDEMPTION		866,524	866,524	866,524	866,524						866,524				12,810	03/07/2014
995642-9B-3	DONNELLEY (R.H.) Tranche D-2 Term Loan		12/28/2009	Various		11,791,676	12,853,725	12,785,457	12,860,352		3,989		3,989		12,864,341		(1,072,665)	(1,072,665)	922,063	10/31/2014
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT		11/13/2009	MIZUHO INTERNATIONAL PLC		5,389,050	5,000,000	5,000,000	5,097,073		(4,811)		(4,811)		5,092,262		296,788	296,788	487,604	09/15/2020
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		(4,485)		(4,485)		10,000,000				302,025	09/30/2009
73731#-AA-7	DOW CHEMICAL/POSEIDON INVESTORS		07/09/2009	MATURED		15,000,000	15,000,000	17,044,050	15,185,885		(185,885)		(185,885)		15,000,000				1,159,500	07/09/2009
23331A-BA-6	DR HORTON		03/17/2009	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000	5,142,500	4,996,729		388		388		4,997,117		2,883	2,883	250,521	09/15/2010
26157V-9B-5	DRESSER INC. 1ST LIEN		05/19/2009	Various		1,768,573	2,062,476	2,048,719	2,049,855		935		935		2,050,790		(282,216)	(282,216)	43,052	05/04/2014
26207P-BM-1	DRIVE 2005-3, A-4		10/15/2009	SCHEDULED REDEMPTION		15,541,777	15,541,777	15,537,272			574		574		15,541,777				396,988	06/17/2013
23332H-AA-1	DSM NV	F	05/15/2009	MATURED		5,000,000	5,000,000	5,553,625	5,038,423		(38,423)		(38,423)		5,000,000				168,750	05/15/2009
23334B-AA-2	DTE ENERGY CNTR		10/31/2009	SCHEDULED REDEMPTION		938,575	938,575	968,787	964,238		(25,663)		(25,663)		938,575				69,999	04/30/2024
233331-AG-2	DTE ENERGY COMPANY		04/15/2009	MATURED		3,000,000	3,000,000	2,995,740	2,999,785		215		215		3,000,000				99,750	04/15/2009
26358E-AA-0	DUANE STREET 4, CLASS A1T LOANS		11/16/2009	SCHEDULED REDEMPTION		149,812	149,812	116,576			33,237		33,237		149,812				599	11/16/2021
26439R-AF-3	DUKE CAPITAL CORP		10/01/2009	MATURED		1,000,000	1,000,000	982,100	999,439		561		561		1,000,000				75,000	10/01/2009
26442C-AE-4	DUKE ENERGY CAROLINAS		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		1,619,835	1,500,000	1,495,875	1,495,911		3		3		1,495,914		123,921	123,921	24,200	04/15/2038
26439X-AB-9	DUKE ENERGY FIELD SVCS		04/14/2009	TRANSFER		15,534,180	15,000,000	16,980,421	15,643,939		(109,759)		(109,759)		15,534,180				780,938	08/16/2010
26441L-AC-9	DUKE FUNDING II HG CDO, 06-1A, B2 ABS	F	12/18/2009	CITICORP SECURITIES		1,500	15,000,000										1,500	1,500		10/31/2050
26441L-AD-7	DUKE FUNDING II HG CDO, 06-1A, C ABS	F	12/18/2009	CITICORP SECURITIES		1,200	12,000,000										1,200	1,200		10/31/2050
26441L-AG-0	DUKE FUNDING II HG CDO, 06-2A, B2 ABS	F	12/18/2009	CITICORP SECURITIES		1,000	10,000,000										1,000	1,000		10/31/2050
264411-AC-3	DUKE REALTY LP		07/22/2009	GREENWICH CAPITAL MARKETS, INC.		3,440,000	4,000,000	3,900,160	3,940,783		7,048		7,048		3,947,830		(507,830)	(507,830)	129,500	05/15/2013
26441Y-AR-8	DUKE REALTY LP		07/01/2009	WACHOVIA SECURITIES		13,612,500	15,000,000	14,990,100	14,991,213		920		920		14,992,133		(1,379,633)	(1,379,633)	604,167	05/15/2013
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN		10/30/2009	PRINCIPAL PAYDOWN		69,182	66,183	66,183	66,183						66,183		3,000	3,000	5,515	10/31/2013
263534-BN-8	E.I. DU PONT DE NEMOURS		01/21/2009	BARCLAYS BANK		5,107,550	5,000,000	4,969,050	4,981,235		215		215		4,981,450		126,100	126,100	58,229	04/30/2014
263534-BQ-1	E.I. DU PONT DE NEMOURS		05/26/2009	WALL STREET ACCESS		5,108,500	5,000,000	4,982,700	4,985,543		609		609		4,986,152		122,348	122,348	119,583	12/15/2016
263534-BS-7	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		1,561,530	1,500,000	1,504,710	1,503,813		(367)		(367)		1,503,446		58,084	58,084	66,458	01/15/2013
263534-BT-5	E.I. DU PONT DE NEMOURS		01/14/2009	BARCLAYS BANK		1,594,950	1,500,000	1,499,370	1,499,390		3		3		1,499,392		95,558	95,558	43,000	07/15/2018
263534-BU-2	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		1,569,405	1,500,000	1,485,120	1,486,250		1,157		1,157		1,487,407		81,998	81,998	63,750	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
26353L-JB-8	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		2,530,350	2,500,000	2,379,068	2,426,591		6,806		6,806		2,433,397		96,953	96,953	76,771	03/06/2013
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	R	12/03/2009	SCHEDULED REDEMPTION		4,722,501	4,722,501	4,708,311	4,711,666		10,835		10,835		4,722,501				292,293	12/03/2010
270319-AA-4	EARTHGRAINS CO		04/15/2009	MATURED		12,300,000	12,300,000	12,707,499	12,320,296		(20,296)		(20,296)		12,300,000				399,750	04/15/2009
278058-AW-2	EATON CORP		09/23/2009	CANTOR, FITZGERALD & CO.		1,708,000	1,400,000	1,692,376	1,660,320		(4,755)		(4,755)		1,655,565		52,435	52,435	93,118	11/15/2029
27876G-AY-4	ECHOSTAR DBS CORP		09/02/2009	BANK OF AMERICA		9,479,250	9,900,000	10,006,138	9,971,379		(7,263)		(7,263)		9,964,116		(484,866)	(484,866)	613,972	10/01/2014
28140E-AE-1	EDUCATION FUNDING CAPITAL TRUST II		09/18/2009	DISTRIBUTION		1,085											1,085	1,085		03/15/2032
280907-BN-5	EDUCATION LOANS INC SR - TRUST 2004 C/D		08/27/2009	DAIN RAUSCHER INCORPORATED		9,870,000	10,500,000	10,500,000	10,500,000						10,500,000		(630,000)	(630,000)	155,337	12/01/2036
28140J-9A-0	EDUCATION MANAGEMENT LLC TERM LOAN C		09/30/2009	Various		5,411,513	5,635,150	5,550,548	5,565,379		11,508		11,508		5,576,887		(165,375)	(165,375)	199,001	06/01/2013
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/29/2009	CALLED @ 100.00000000		900,000	900,000	900,000	900,000						900,000				2,459	08/01/2041
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		09/08/2009	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				2,543	08/01/2041
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	12/31/2009	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000						50,000				69,566	05/31/2014
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/08/2009	CALLED @ 100.00000000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				5,431	06/01/2041
28368E-AB-2	EL PASO CORPORATION		05/19/2009	CIBC WORLD MARKETS		1,930,000	2,000,000	2,040,000	2,027,638		(2,417)		(2,417)		2,025,221		(95,221)	(95,221)	64,326	12/15/2012
29078P-AC-4	EMBARCADERO AIRCRAFT SECURITIZATION TRUS		12/15/2009	PIPER JAFFRAY INC.		2,844	9,100,314										2,844	2,844		08/15/2025
29078P-AD-2	EMBARCADERO AIRCRAFT SECURITIZATION TRUS		12/15/2009	Various		139,599	5,000,000	138,817							138,817		782	782		08/15/2025
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2009	SCHEDULED REDEMPTION		107,040	107,040	107,040	104,955		2,085		2,085		107,040				9,387	08/01/2017
29078E-AC-9	EMBARQ CORP		10/14/2009	TENDER OFFER		3,718,750	3,500,000	3,079,552	3,102,690		58,894		58,894		3,161,584		557,166	557,166	310,041	06/01/2013
268648-AL-6	EMC CORP 1.750000% 12/01/2013		11/11/2009	EXCHANGE		9,272,996	9,050,000	9,426,290	9,319,101		(46,105)		(46,105)		9,272,996				149,576	12/01/2013
291011-AX-2	EMERSON ELECTRIC CO		09/09/2009	ALLSTATE LIFE REINSURANCE		5,350,330	5,000,000	4,987,000	4,987,889		665		665		4,988,554		361,776	361,776	236,250	10/15/2018
292505-AD-6	ENCANA CORP	A	11/03/2009	WARBURG DILLION READ LLC		5,275,750	5,000,000	4,956,150	4,958,575		551		551		4,959,125		316,625	316,625	398,125	08/15/2034
292505-AG-9	ENCANA CORP	A	07/27/2009	GOLDMAN, SACHS & CO.		1,544,940	1,500,000	1,515,045	1,514,935		(105)		(105)		1,514,830		30,110	30,110	97,229	02/01/2038
29364L-AN-2	ENTERGY GULF STATES		12/09/2009	CALLED @ 100.00		5,389,000	5,389,000	5,099,126			2,135		2,135		5,197,090		191,910	191,910	100,595	08/01/2015
294751-DF-6	EQABS 2003-4, M1		12/01/2009	Various		544,251	544,251	540,381	674,233		3,094		3,094		544,251				20,663	10/25/2034
28500#-AA-0	ERCOT 6.17% SR NTS		05/15/2009	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,454,361		(181,528)		(181,528)		2,272,833				140,234	05/15/2014
26884A-AH-6	ERP OPERATING LP		03/27/2009	WACHOVIA SECURITIES		8,100,000	10,000,000	10,830,900	10,573,022		(19,177)		(19,177)		10,553,845		(2,453,845)	(2,453,845)	471,853	04/13/2015
898388-AD-1	ESTATE OF JAMES CAMPBELL SERIES D FLOATE		06/19/2009	TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				128,670	09/30/2013
30161M-AB-9	EXELON GENERATION		09/23/2009	TENDER OFFER		12,739,098	11,575,000	11,845,855	11,661,303		(24,209)		(24,209)		11,637,093		1,102,005	1,102,005	621,224	06/15/2011
30161M-AF-0	EXELON GENERATION CO LLC		09/17/2009	RBC DOMINION SECURITIES		4,015,440	4,000,000	3,992,200							3,992,200		23,240	23,240		10/01/2019
30161M-AG-8	EXELON GENERATION CO LLC		09/17/2009	JEFFERIES & COMPANY, INC.		4,042,980	4,000,000	3,994,520							3,994,520		48,460	48,460		10/01/2039
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2009	SCHEDULED REDEMPTION		818,182	818,182	818,182	818,182						818,182				61,718	07/31/2017
302154-AL-3	EXPORT-IMPORT BK KOREA	F	10/20/2009	Various		30,235,000	30,000,000	29,823,800	29,953,499		28,796		28,796		29,982,294		252,706	252,706	1,413,194	03/16/2010
68242A-AA-0	F1211 2000-1211 A		02/03/2009	Various		4,633,694	4,492,155	4,381,603	4,484,468		999		999		4,485,467		148,227	148,227	53,083	04/11/2035
68242A-AC-6	F1211 2000-1211 B		02/03/2009	BANK OF AMERICA		10,320,313	10,000,000	9,680,600	9,963,306		4,459		4,459		9,967,765		352,548	352,548	118,326	04/11/2035
68242A-AF-9	F1211 2000-1211 E		02/03/2009	BANK OF AMERICA		4,128,125	4,000,000	3,700,680	3,979,047		4,512		4,512		3,983,559		144,566	144,566	47,331	04/11/2035
991968-9F-7	FAIRPOINT COMMUNICATIONS INC. NEW TERM B		09/10/2009	Various		1,299,560	1,680,000	1,542,978	1,533,608		18,802		18,802		1,552,410		(252,850)	(252,850)	48,991	03/31/2015
991968-9E-0	FAIRPOINT COMMUNICATIONS INC. TERM LOAN		09/10/2009	Various		776,333	1,000,000	908,793	897,413		17,682		17,682		915,096		(138,762)	(138,762)	35,934	03/31/2014
31959A-AA-1	FCHT 2005-1A, A		12/15/2009	SCHEDULED REDEMPTION		132,995	132,995	132,995	132,995						132,995				557	09/15/2022
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2009	SCHEDULED REDEMPTION		170,067	170,067	170,067	169,987		80		80		170,067				14,303	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2009	SCHEDULED REDEMPTION		294,112	294,112	294,112	292,703		1,409		1,409		294,112				24,735	07/15/2020
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		12/15/2009	SCHEDULED REDEMPTION		339,017	339,017	338,741	339,923		(907)		(907)		339,017				22,160	06/15/2010
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		12/15/2009	SCHEDULED REDEMPTION		406,426	406,426	406,526	407,675		(1,249)		(1,249)		406,426				26,566	06/15/2010
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		12/15/2009	SCHEDULED REDEMPTION		406,426	406,426	405,717	407,468		(1,042)		(1,042)		406,426				26,567	06/15/2010
313747-AG-2	FEDERAL REALTY		03/27/2009	CANTOR FITZGERALD		4,937,500	5,000,000	5,083,800	5,011,156		(2,974)		(2,974)		5,008,183		(70,683)	(70,683)	145,833	12/01/2009
313747-AL-1	FEDERAL REALTY INVS TRST		07/20/2009	DEUTSCHE BANK SECURITIES		4,325,000	5,000,000	5,000,000	5,000,000						5,000,000		(675,000)	(675,000)	182,056	06/01/2016
313855-E*-5	FEDERAL SIGNAL CORP 5.24% SER 2002-A		04/28/2009	PRINCIPAL PAYMENT		1,153,213	1,153,213	1,153,213	1,153,213						1,153,213				55,198	12/15/2012
313855-E#-1	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		04/28/2009	PRINCIPAL PAYMENT		2,883,031	2,883,031	2,883,031	2,883,031						2,883,031				49,030	06/30/2013
314087-AD-9	FEDERATED CBO CORP CLASS IIIB MEZZANINE		10/24/2009	Various		2,196,773	1,901,856	1,507,249	1,178,072		839,839	22,643	817,196		2,196,773				387,004	04/24/2011
31410H-AQ-4	FEDERATED DEPT		12/03/2009	DEUTSCHE BANK SECURITIES		14,280,000	17,000,000	14,499,040	14,769,581		42,346		42,346		14,811,927		(531,927)	(531,927)	1,391,308	04/01/2029
31410H-AP-6	FEDERATED DEPT STORES		02/11/2009	TENDER OFFER		3,000,000	3,000,000	2,948,490	2,997,749		1,000		1,000		2,998,749		1,251	1,251	68,250	04/01/2009
314275-AA-6	FEDERATED RETAIL HOLDING		12/03/2009	Various		7,586,250	8,000,000	7,994,560	7,995,450		428		428		7,995,878		(409,628)	(409,628)	474,622	12/01/2016

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 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
314275-AB-4	FEDERATED RETAIL HOLDING		09/02/2009	MORGAN STANLEY DEAN WITTER		3,325,000	3,500,000	3,497,690	3,498,453		309		309		3,498,762		(173,762)	(173,762)	183,609	03/15/2012
314275-AC-2	FEDERATED RETAIL HOLDING		11/19/2009	BARCLAYS BANK		1,470,000	1,750,000	1,741,635	1,741,814		97		97		1,741,911		(271,911)	(271,911)	132,945	03/15/2037
31331F-AB-7	FEDEX CORP		11/22/2009	SCHEDULED REDEMPTION		220,624	220,624	229,824	224,069		(3,446)		(3,446)		220,624				19,327	05/22/2015
31428X-AM-8	FEDEX CORP		04/01/2009	MATURED		5,000,000	5,000,000	4,830,665	4,985,188		14,812		14,812		5,000,000				87,500	04/01/2009
990834-9B-1	FENWAL, INC. DELAYED DRAW		09/08/2009	Various		370,714	428,571	428,571	428,571						428,571		(57,857)	(57,857)	12,625	02/28/2014
990834-9A-3	FENWAL, INC. INITIAL FIRST-LIEN TERM LOA		09/08/2009	Various		2,193,525	2,532,857	2,532,857	2,532,857						2,532,857		(339,332)	(339,332)	73,013	02/28/2014
32051D-A7-7	FHASI 2003-7 1A13		12/01/2009	SCHEDULED REDEMPTION		8,476,485	8,476,485	8,475,913	8,461,647		14,838		14,838		8,476,485				288,513	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21		12/01/2009	SCHEDULED REDEMPTION		305,926	305,926	292,733	299,801		6,125		6,125		305,926				9,363	09/25/2033
35729P-JB-7	FHLT 2005-1 M1		05/26/2009	Various		835,870	835,870	834,760	835,052		818		818		835,870				1,826	06/25/2035
316773-CJ-7	FIFTH THIRD BANK NW-OHIO		07/30/2009	WARBURG DILLION READ LLC		5,026,000	5,000,000	4,994,250	4,994,922		616		616		4,995,538		30,462	30,462	236,979	05/01/2013
317350-BD-7	FINA 2004-2 M1		12/26/2008	VARIOUS		(624,331)	(624,331)	(625,111)							(624,331)					08/25/2034
31746*-BD-5	FINANCIAL FEDERAL CREDIT SER A SR NTS		08/07/2009	CALLED @ 100		5,000,000	5,000,000	4,872,816	4,895,669		45,809		45,809		4,941,478		58,522	58,522	190,208	05/02/2010
991086-9A-9	FIRST DATA CORPORATION B-1 TERM LOAN FAC		09/08/2009	Various		7,483,753	8,887,500	8,648,685	8,602,013		35,252		35,252		8,637,264		(1,153,511)	(1,153,511)	215,252	09/24/2014
991086-9B-7	FIRST DATA CORPORATION B-2 TERM LOAN FAC		09/08/2009	Various		2,502,941	2,972,425	2,772,961	2,769,311		23,883		23,883		2,793,194		(290,253)	(290,253)	71,991	09/27/2014
32055R-AH-0	FIRST INDUSTRIAL LP		05/13/2009	CALLED @ 73.00000000		7,519,000	10,300,000	10,909,966	10,640,400		(36,172)		(36,172)		10,604,228		(3,085,228)	(3,085,228)	418,974	04/15/2012
32055R-AM-9	FIRST INDUSTRIAL LP		07/08/2009	Various		7,100,000	10,000,000	7,167,950	10,433,364		(23,261)	3,470,150	(3,493,411)		6,939,953		160,047	160,047	395,900	06/01/2014
32055R-AN-7	FIRST INDUSTRIAL LP		07/08/2009	Various		6,212,500	10,000,000	6,070,788	9,973,628		11,087	3,894,512	(3,883,425)		6,090,204		122,296	122,296	571,806	01/15/2016
320806-AP-7	FIRST MARYLAND BANCORP	R	06/01/2009	MATURED		10,000,000	10,000,000	10,883,636	10,085,144		(137,694)		(137,694)		10,000,000				343,750	06/01/2009
33764R-AA-5	FIRSTAR BANK		12/01/2009	MATURED		3,379,000	3,379,000	3,846,721			(5,353)		(5,353)		3,379,000				120,377	12/01/2009
337932-AB-3	FIRSTENERGY CORP		09/01/2009	TENDER OFFER		8,440,239	8,351,000	8,143,200	8,282,512		14,759		14,759		8,297,271		142,968	142,968	678,449	11/15/2011
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM		09/24/2009	Various		14,633	3,427,923								14,633		14,633			03/20/2013
33938E-AJ-6	FLEXTRONICS INTL LTD	F	09/02/2009	Various		5,966,925	6,250,000	6,091,250	6,152,679		14,029		14,029		6,104,208		(137,283)	(137,283)	363,583	05/15/2013
33938E-AN-7	FLEXTRONICS INTL LTD	F	07/01/2009	TENDER OFFER		416,780	458,000	454,565	455,628		170		170		455,798		(39,018)	(39,018)	50,603	11/15/2014
341099-CH-0	FLORIDA POWER CORP		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		1,676,385	1,500,000	1,498,020	1,498,050		1		1		1,498,051		178,334	178,334	33,338	09/15/2037
341135-B*-1	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2009	SCHEDULED REDEMPTION		909,000	909,000	909,000	914,321		(5,321)		(5,321)		909,000				86,991	05/01/2018
341135-B@-9	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2009	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				50,150	05/01/2018
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		05/26/2009	Various		1,177,417	1,235,974	1,235,974	1,235,974						1,235,974		(58,557)	(58,557)	31,534	08/10/2012
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		12/31/2009	SCHEDULED REDEMPTION		17,208	17,208	17,208	17,178		10		10		17,208				40,865	10/31/2012
N3324#-AB-0	FORBO NL HOLDING B.V. 5.79% SERIES B	F	11/21/2009	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				405,300	11/21/2009
36170V-AD-1	FORCE 2006-1A, B COMMERICAL RE	F	03/27/2009	COHEN BROS & CO		480,000	12,000,000	11,735,309	11,790,462		6,459		6,459		11,796,921		(11,316,921)	(11,316,921)	224,000	09/27/2046
36170V-AE-9	FORCE 2006-1A, C COMMERICAL RE	F	05/29/2009	Various		216,667	5,000,000	4,760,763	4,779,328						4,779,328		(4,562,661)	(4,562,661)		09/27/2046
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		06/30/2009	Various		5,015,584	7,617,592	5,504,367	7,049,770		60,819	1,568,415	(1,507,596)		5,542,174		(526,590)	(526,590)	159,388	12/15/2013
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2009	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				185,143	10/15/2018
34954M-AC-0	FORTE CDO (CAYMAN) LTD COMBO NOTE		12/08/2009	DISTRIBUTION		13,415											13,415	13,415		04/12/2013
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT	R	09/20/2009	DISTRIBUTION		301,484		301,484	301,484						301,484					12/20/2013
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN	R	09/20/2009	DISTRIBUTION		177,284		160,811	160,811						160,811		16,472	16,472		12/20/2013
00761N-AJ-7	FORTWIRTH CDO (FORMER AELTUS CBO IV CLAS		12/16/2009	MORGAN STANLEY DEAN WITTER		2	5,000,000										2	2		12/01/2010
302567-AA-0	FPL ENERGY AMER		06/20/2009	SCHEDULED REDEMPTION		2,409,000	2,409,000	2,439,099	2,431,826		(22,826)		(22,826)		2,409,000				159,934	06/20/2023
302570-AJ-5	FPL GROUP CAPITAL INC		06/01/2009	MATURED		45,000,000	45,000,000	45,907,329	45,975,868		(975,868)		(975,868)		45,000,000				1,659,375	06/01/2009
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		12/09/2009	Various		1,082,341	1,208,591	1,210,463	1,210,519		(636)		(636)		1,209,883		(127,542)	(127,542)	138,473	12/01/2013
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B	R	09/30/2009	Various		18,497	18,497	18,497	18,497						18,497				919	03/31/2013
991154-9B-3	FRESENIUS SE (APP PHARMACEUTICALS) TRANC	R	12/10/2009	SCHEDULED REDEMPTION		17,637	17,637	17,308	17,294		343		343		17,637				10,182	08/20/2014
991154-9A-5	FRESENIUS SE (NEW FINCO 1) TRANCHE B1 TE	R	12/10/2009	SCHEDULED REDEMPTION		32,739	32,739	32,129	32,103		636		636		32,739				1,419	08/20/2014
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, SER B SR NTS	F	04/07/2009	MATURED		30,000,000	30,000,000	29,912,548	29,953,433		60,359		60,359		30,000,000				710,975	04/07/2009
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		05/19/2009	Various		1,958,693	2,221,875	2,227,228	2,227,310		(516)		(516)		2,226,794		(268,101)	(268,101)	64,430	09/29/2013
337367-AC-0	FULBA 1998-C2, B		07/01/2009	SCHEDULED REDEMPTION		2,466,256	2,466,256	2,799,682	2,483,284		(17,028)		(17,028)		2,466,256				45,995	11/18/2035
33736X-AX-7	FUNBC 2000-C2, A2		02/04/2009	Various		12,044,779	11,970,180	13,367,138	12,358,565		(28,618)		(28,618)		12,329,947		(285,168)	(285,168)	162,709	10/15/2032
33736X-EH-8	FUNBC 2001-C4, 1011		12/01/2008	CALLED @ 0.00000000			174,916,319	8,833,590												12/12/2033
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS		06/19/2009	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				278,807	04/17/2017
X3123F-AR-7	GAZ CAPITAL SA	F	10/13/2009	Various		8,308,750	8,500,000	8,098,350	8,100,999		3,197		3,197		8,104,197		204,553	204,553	722,727	08/16/2037
396789-DU-0	GCCFC 2003-C1, A3		08/20/2009	SALOMON SMITH BARNEY		4,983,985	5,000,000	4,684,752	4,856,201		33,111		33,111		4,889,312		94,673	94,673	141,460	07/05/2035
396789-DV-8	GCCFC 2003-C1, A4		08/19/2009	STRUCTURED AND ALTERNATIVE SECURITIES		17,881,925	18,160,000	16,990,001	17,455,880		95,887		95,887		17,551,768		330,157	330,157	545,402	07/05/2035

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 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
396789-ES-4	GCCFC 2003-C2, A4		05/20/2009	BAIRD (ROBERT W.) & CO. INC.		9,468,422	9,900,000	9,650,567	10,579,163		(57,956)		(57,956)		10,521,207		(1,052,785)	(1,052,785)	236,534	01/05/2036
396789-LG-2	GCCFC 2005-GG5, A2		08/04/2009	GREENWICH CAPITAL MARKETS, INC.		7,549,219	7,500,000	7,537,275	7,513,752		(4,607)		(4,607)		7,509,144		40,074	40,074	262,246	04/10/2037
20173Q-AN-1	GCCFC 2007-GG9, F		09/30/2009	Various		2,467,778	8,290,000	3,340,218	8,344,694		(2,722)	4,990,984	(4,993,706)		3,350,988		(883,210)	(883,210)	233,488	03/10/2039
16735#-AA-2	GEBERIT AG / CHICAGO FAUCET CO. 5.00% SE	R	12/19/2009	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				150,000	12/19/2009
36158Y-AD-1	GECMC 2000-1, B		09/17/2009	CANTOR FITZGERALD		4,434,115	4,293,243	4,775,659	4,443,497		(65,677)		(65,677)		4,377,820		56,295	56,295	228,628	01/15/2033
36158Y-BA-6	GECMC 2001-1, A2		05/19/2009	RAYMOND JAMES & ASSOCIATES, INC.		7,640,625	7,500,000	8,433,985	7,794,837		(54,829)		(54,829)		7,740,008		(99,383)	(99,383)	232,667	05/15/2033
36158Y-CH-0	GECMC 2001-2		08/21/2009	CANTOR FITZGERALD		7,252,644	7,129,000	7,203,943	7,153,544		(5,378)		(5,378)		7,148,167		104,477	104,477	345,826	08/11/2033
36158Y-CK-3	GECMC 2001-2, A4		08/03/2009	DEUTSCHE BANK SECURITIES		7,800,656	7,495,000	8,005,938	7,647,580		(69,469)		(69,469)		7,578,110		222,546	222,546	320,838	08/11/2033
36158Y-DD-8	GECMC 2001-3, A2		05/20/2009	CANTOR FITZGERALD		30,614,064	30,000,000	32,386,328	30,892,901		(127,932)		(127,932)		30,764,970		(150,906)	(150,906)	885,208	06/10/2038
36158Y-FS-3	GECMC 2002-2A, A2		08/03/2009	Various		4,150,037	4,098,801	4,119,245	4,104,029		(1,416)		(1,416)		4,102,612		47,424	47,424	109,659	08/11/2036
36158Y-FT-1	GECMC 2002-2A, A3		08/20/2009	SALOMON SMITH BARNEY		10,933,952	10,630,000	10,930,138	10,753,070		(21,290)		(21,290)		10,731,780		202,172	202,172	416,972	08/11/2036
36828Q-AD-8	GECMC 2003-C1, A4		09/14/2009	Various		21,170,000	21,000,000	21,033,838	21,010,109		(1,353)		(1,353)		21,008,755		161,245	161,245	763,276	01/10/2038
36828Q-BR-6	GECMC 2003-C2, A4		08/19/2009	Various		24,867,500	24,500,000	24,800,641	24,651,298		(19,726)		(19,726)		24,631,572		235,928	235,928	900,446	07/10/2037
36828Q-HH-2	GECMC 2004-C2, A3		05/20/2009	BAIRD (ROBERT W.) & CO. INC.		8,387,997	9,388,000	9,434,904	9,409,941		(2,403)		(2,403)		9,407,538		(1,019,541)	(1,019,541)	211,797	03/10/2040
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		09/10/2009	Various		1,243,280	1,468,585	1,468,585	1,468,585						1,468,585		(225,306)	(225,306)	52,961	11/09/2013
36962G-G9-9	GENERAL ELEC CAP CORP		03/02/2009	MATURED		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				16,943	03/02/2009
36962G-R4-8	GENERAL ELEC CAP CORP		09/01/2009	MATURED		4,500,000	4,500,000	4,331,925	4,464,559		35,441		35,441		4,500,000				185,625	09/01/2009
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		12/11/2009	SCHEDULED REDEMPTION		69,845	69,845	71,836			(1,992)		(1,992)		69,845				408	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		12/10/2009	SCHEDULED REDEMPTION		502,086	502,086	502,086	502,086						502,086				26,008	06/10/2030
370488-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		07/01/2009	SCHEDULED REDEMPTION		450,000	450,000	450,000	529,246		(79,246)		(79,246)		450,000				31,845	07/01/2020
370425-RZ-5	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		1,390,000	2,500,000	1,467,506	1,462,748						1,462,748		(72,748)	(72,748)	33,333	11/01/2031
370425-SL-5	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		3,255,000	5,250,000	3,429,944	3,589,142						3,589,142		(334,142)	(334,142)	29,531	12/01/2014
37247D-AE-6	GENWORTH FINANCIAL INC		09/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,512,500	5,000,000	4,413,958	4,441,862		62,715		62,715		4,504,577		7,923	7,923	227,604	06/15/2014
37247X-AC-6	GENWORTH GLOBAL FUNDING		08/03/2009	WACHOVIA SECURITIES		3,963,750	4,000,000	3,772,054	3,801,116		47,049		47,049		3,848,165		115,585	115,585	174,186	03/15/2011
G37258-AE-9	GEORGE WIMPEY PLC 5.73% NOTES	F	10/31/2009	Various		3,953,546	3,119,183	2,016,536	2,078,917		1,874,629		1,874,629		3,953,546					07/03/2012
373298-CG-1	GEORGIA-PACIFIC CORP		05/20/2009	WARBURG DILLION READ LLC		2,653,000	2,800,000	2,800,000	2,800,000						2,800,000		(147,000)	(147,000)	169,322	01/15/2015
373298-CH-9	GEORGIA-PACIFIC CORP		05/21/2009	SAMCO		1,539,250	1,625,000	1,625,000	1,625,000						1,625,000		(85,750)	(85,750)	100,141	01/15/2017
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		08/21/2009	Various		12,324,010	17,770,012	12,886,129	13,158,592		8,386	239,611	(231,225)		12,968,689		(644,678)	(644,678)	217,374	12/20/2012
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		05/27/2009	Various		4,644,503	5,017,362	4,971,844	4,967,153		5,745		5,745		4,972,898		(328,395)	(328,395)	87,849	12/20/2012
374276-9A-3	GETTY IMAGES INITIAL TERM LOAN		04/15/2009	Various		852,250	869,531	849,888	848,857		766		766		849,623		2,627	2,627	36,854	07/02/2015
36170U-CA-7	G-FORCE 2005-RR2, B COMMERICAL RE		02/05/2009	SALOMON SMITH BARNEY		500,000	10,000,000	10,099,500	10,060,725		(1,411)		(1,411)		10,059,313		(9,559,313)	(9,559,313)	106,049	12/25/2039
36170U-CB-5	G-FORCE 2005-RR2, C COMMERICAL RE		02/05/2009	SALOMON SMITH BARNEY		240,403	7,397,000	7,470,608	7,397,000						7,397,000		(7,156,598)	(7,156,598)	80,628	12/25/2039
377372-AB-3	GLAXOSMITHKLINE CAP INC	R	03/06/2009	DEUTSCHE BANK SECURITIES		4,584,300	5,000,000	4,506,900	4,537,590		1,518		1,518		4,539,107		45,193	45,193	108,993	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL	F	02/25/2009	GOLDMAN, SACHS & CO.		1,620,315	1,500,000	1,495,410	1,495,443		9		9		1,495,452		124,863	124,863	28,422	05/15/2038
361849-QF-2	GMAC 2001-C1, B		09/21/2009	CANTOR FITZGERALD		4,186,575	4,045,000	4,389,993	4,184,704		(78,452)		(78,452)		4,106,252		80,323	80,323	219,588	04/15/2034
36186C-AQ-6	GMAC LLC		09/03/2009	DEUTSCHE BANK SECURITIES		1,550,000	2,000,000	1,260,000			3,921		3,921		1,263,921		286,079	286,079	110,666	11/01/2031
36186C-AW-3	GMAC LLC		07/29/2009	Various		3,441,000	4,200,000	2,982,000			65,712		65,712		3,047,712		393,288	393,288	135,112	12/01/2014
361849-QE-5	GMACC 2001-C1, A2		09/10/2009	Various		5,751,872	5,566,344	5,924,874	5,672,146		(35,788)		(35,788)		5,636,357		115,514	115,514	280,730	04/15/2034
361849-RB-0	GMACC 2001-C2, A2		08/03/2009	Various		15,646,039	15,000,000	17,018,555	15,663,437		(209,216)		(209,216)		15,454,221		191,818	191,818	680,296	04/15/2034
361849-RC-8	GMACC 2001-C2, B		09/30/2009	Various		9,170,000	9,000,000	9,483,750	9,148,826		(44,627)		(44,627)		9,104,200		65,800	65,800	561,908	04/15/2034
361849-M6-6	GMACC 2005-C1, A2		09/14/2009	Various		961,928	961,783	939,845	955,166		4,235		4,235		959,401		2,527	2,527	33,603	05/10/2043
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		572,444	572,444	573,338			(894)		(894)		572,444				6,553	01/25/2035
38012T-AC-6	GMACM 2006-HE3, A3		12/01/2009	SCHEDULED REDEMPTION		400,431	400,431	351,080			49,352		49,352		400,431				1,937	10/25/2036
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		12/31/2009	SCHEDULED REDEMPTION		757,293	757,293	757,293	757,293						757,293				18,576	03/14/2011
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		11/06/2009	SCHEDULED REDEMPTION		1,012,527	1,012,527	1,002,246	1,002,489		10,039		10,039		1,012,527				58,220	05/06/2025
38141G-AZ-7	GOLDMAN SACHS GP		02/10/2009	GOLDMAN, SACHS & CO.		3,595,865	3,500,000	3,673,460	3,629,872		(7,112)		(7,112)		3,622,760		(26,895)	(26,895)	139,028	01/15/2011
38141G-AA-2	GOLDMAN SACHS GROUP		02/19/2009	JEFFERIES & COMPANY, INC.		3,019,500	3,000,000	3,184,648	3,017,794		(7,038)		(7,038)		3,010,756		8,744	8,744	54,863	05/15/2009
38141G-DK-7	GOLDMAN SACHS GROUP INC		01/20/2009	GOLDMAN, SACHS & CO.		6,505,590	7,000,000	6,731,550	6,809,793		2,259		2,259		6,812,052		(306,462)	(306,462)	173,639	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
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/17/2009	WELLS FARGO BROKERAGE SERVICES		3,652,460	3,500,000	3,064,705	3,067,919		3,043		3,043		3,070,962		581,498	581,498	230,344	10/01/2037
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2009	SCHEDULED REDEMPTION		1,358,030	1,358,030	1,358,030	1,358,030						1,358,030				82,704	01/01/2023
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		12/22/2009	Various		424,308	222,583	211,423	211,277		200,888		200,888		424,308				5,227	03/31/2012
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		09/30/2009	SCHEDULED REDEMPTION		795,358	795,358	757,885	754,863		40,494		40,494		795,358				45,497	05/03/2012
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		05/19/2009	Various		5,133,424	5,427,479	5,268,963	5,251,361		29,353		29,353		5,280,715		(147,290)	(147,290)	139,172	10/07/2011
387328-A*-8	GRANITE CONSTRUCTION INC. SR. NTS.		03/15/2009	SCHEDULED REDEMPTION		2,444,444	2,444,444	2,444,444	2,444,444						2,444,444				159,866	03/15/2010
995842-9D-5	GRAPHIC PACKAGING INTERNATIONAL INC. 200		05/08/2009	Various		1,862,078	1,970,453	1,814,666	1,810,130		9,947		9,947		1,820,077		42,001	42,001	60,557	05/16/2014
995842-9C-7	GRAPHIC PACKAGING INTL TERM B		12/31/2009	SCHEDULED REDEMPTION		193,936	193,936	193,936	193,936						193,936				550	05/16/2014
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	11/13/2009	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				26,759	02/14/2014
390638-AC-4	GREAT LAKES GAS TRANSMISSION LP SR NTS	I	10/30/2009	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,012,835	1,082,035		17,965		17,965		1,100,000				96,140	10/30/2011
790654-C#-2	GREAT PLAINS / AQUILA INC (FORMER ST JOS		02/01/2009	SCHEDULED REDEMPTION		875,000	875,000	875,000	853,436		21,564		21,564		875,000				82,600	02/01/2021
33632*-PE-1	GREAT PLAINS / KANSAS CITY PWR & LT/FIRS		02/13/2009	SCHEDULED REDEMPTION		620,515	620,515	620,515	620,263		253		253		620,515				53,054	02/13/2014
39119R-AF-3	GREAT POINT CBO 1998-1 CL B-1		07/22/2009	DISTRIBUTION		17											17	17		10/15/2010
392484-A@-0	GREEKTOWN HOLDINGS LLC DELAYED DRAW DIP		12/29/2009	Various		3,029,466	3,029,466	2,920,029	2,554,150		4,389		4,389		3,029,466				486,264	12/31/2009
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2009	SCHEDULED REDEMPTION		728,840	728,840	728,840	728,840						728,840				43,226	02/10/2024
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		12/30/2009	SCHEDULED REDEMPTION		(998,966)	10,000	9,847	10,000						22,416		(1,021,383)	(1,021,383)	257	02/16/2014
990820-9B-0	GREEN VALLEY RANCH GAMING, LLC 2ND LIEN		12/31/2009	DISTRIBUTION		18,885											18,885	18,885		08/16/2014
G4086#-AA-6	GREENCORE GROUP PLC 2010	F	09/29/2009	PRINCIPAL PAYMENT		10,000,000	10,000,000	9,579,200	9,793,366		81,522		81,522		9,874,889		125,111	125,111	457,883	10/28/2010
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		11/19/2009	SCHEDULED REDEMPTION		107,389	107,389	104,838	104,985		2,404		2,404		107,389				13,945	12/05/2013
P4739#-AA-7	GRUPO KUO (F.K.A. DESC) / GIRSA IFC TERM	F	09/15/2009	Various		1,214,286	1,214,286	1,241,184	1,217,625		(3,339)		(3,339)		1,214,286				95,481	09/15/2009
P4958*-AA-5	GRUPO PETROTEMEX 8.31% SR NTS	F	10/30/2009	SCHEDULED REDEMPTION		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				178,071	10/30/2012
362437-AG-0	GSAMP 2006-HE5 M2		08/31/2009	DISTRIBUTION		37,236		37,236							37,236					08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2		08/31/2009	DISTRIBUTION		21,708		21,708							21,708					10/25/2046
36244M-AA-9	GSAMP 2006-S4, A1		12/28/2009	Various		556,531	556,531	543,915	556,531			12,616	(12,616)		556,531				1,312	05/25/2036
36228C-SG-9	GSMS 2004-C1, A2		06/01/2009	Various		19,847,672	20,000,000	20,099,156	20,027,777		(683,289)		(683,289)		20,105,598		(257,926)	(257,926)	404,897	10/10/2028
36228C-VR-1	GSMS 2005-GG4, AABA		08/04/2009	GREENWICH CAPITAL MARKETS, INC.		10,315,500	10,400,000	10,067,688	10,210,632		28,364		28,364		10,238,996		76,504	76,504	332,592	07/10/2039
36298J-AG-8	GSMS 2006-RR2, C COMMERICAL RE		10/31/2009	Various		987,294	14,455,000	5,140,063	14,162,759		33,706	8,914,909	(8,881,203)		5,281,556		(4,294,262)	(4,294,262)	482,778	06/23/2046
36298J-AJ-2	GSMS 2006-RR2, D COMMERICAL RE		09/30/2009	Various		448,374	6,564,000	2,286,829	6,423,455		15,686	4,086,139	(4,070,452)		2,353,003		(1,904,629)	(1,904,629)	219,229	06/23/2046
362631-AB-9	GSR 2006-0A1 2A1		12/28/2009	SCHEDULED REDEMPTION		2,221,460	2,221,460	1,571,683			649,777		649,777		2,221,460				3,238	08/25/2046
P5015#-AA-9	GUARDIAN INDUSTRIES VP DE R.L. FLOAT. RA		07/23/2009	PRINCIPAL PAYMENT		21,428,571	21,428,571	21,428,571	21,428,571						21,428,571				394,785	10/23/2010
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		12/15/2009	DIRECT		10,367,439	10,367,439	10,367,439	10,367,439						10,367,439				259,169	03/02/2014
403660-AA-1	GWF ENERGY LLC		12/30/2009	SCHEDULED REDEMPTION		238,567	238,567	238,567							238,567				3,657	12/30/2011
40536Y-AJ-3	HALCYON CLO II CLASS B LOANS		12/03/2009	Various		10,583,781	18,583,181	18,554,691	18,474,042		2,873		2,873		18,560,096		(7,976,315)	(7,976,315)	449,285	04/24/2021
40431K-AG-5	HALO 2007-WF1 M1		12/09/2009	DISTRIBUTION		84,359		84,359	77,870						84,359					12/25/2036
40431K-AH-3	HALO 2007-WF1 M2		12/09/2009	DISTRIBUTION		157,027		157,027							157,027					12/25/2036
411352-AA-5	HANSON PLC	F	07/16/2009	CIBC WORLD MARKETS		15,278,845	15,833,000	17,987,239	16,379,522		(168,933)		(168,933)		16,210,589		(931,744)	(931,744)	1,018,260	09/27/2010
991050-9A-5	HARGRAY COMMUNICATIONS GROUP TERM LOAN		05/19/2009	Various		1,535,243	1,785,166	1,785,166	1,785,166						1,785,166		(249,923)	(249,923)	53,232	06/27/2014
43812Q-AC-4	HAROT 2006-2, A3		06/21/2009	SCHEDULED REDEMPTION		3,357,454	3,357,454	3,357,002	3,357,309		145		145		3,357,454				49,063	07/21/2010
413627-AQ-3	HARRAHS OPERATING CO INC		04/20/2009	Various		818,438	1,500,000	1,487,130	1,496,376		717		717		1,497,092		(678,655)	(678,655)	66,420	07/01/2010
40430F-AG-7	HASC 2007-HE1 M2		12/09/2009	DISTRIBUTION		112,991		112,991							112,991					01/25/2037
44328F-AD-1	HAT 2005-1 A4		04/17/2009	SCHEDULED REDEMPTION		4,359,946	4,359,946	4,366,078	4,362,974		(3,028)		(3,028)		4,359,946				56,715	06/18/2012
420029-A#-7	HAWAIIAN TELECOM COMM. TERM C		08/31/2009	Various		454,304	837,052	816,540	306,154	(5,238)	303		(4,935)		311,099		143,206	143,206		06/01/2014
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		55,319	55,319	55,319	55,319						55,319				45,064	03/26/2014
404119-AP-4	HCA INC		09/04/2009	JEFFERIES & COMPANY, INC.		7,656,250	8,750,000	8,837,475	8,809,476		(5,775)		(5,775)		8,803,700		(1,147,450)	(1,147,450)	642,680	01/15/2015
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		11/05/2009	Various		6,670,778	7,020,778	7,035,131	7,032,618		(3,465)		(3,465)		7,029,152		(358,375)	(358,375)	138,109	11/17/2012
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		08/13/2009	SCHEDULED REDEMPTION		3,474,893	3,474,893	3,474,893	3,474,893						3,474,893				74,877	11/17/2013
437863-AA-1	HCC 2006-1, A		12/01/2009	Various		355,139	355,139	339,875	357,510		15,764	18,135	(2,371)		355,139				9,544	11/11/2038
43786Y-AA-3	HCC 2007-1A, A		12/01/2009	Various		304,382	304,382	277,938	304,037		26,395	26,051	345		304,382				11,925	06/11/2039
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		12/02/2009	DEUTSCHE BANK CAPITAL CORP.		3,726,068	3,225,000	3,963,535	3,288,537		(63,537)		(63,537)		3,225,000		501,068	501,068	49,611	04/01/2023
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		05/19/2009	Various		4,867,450	5,628,818	5,628,818	5,628,818						5,628,818		(761,368)	(761,368)	74,799	02/28/2014
422317-A*-8	HEARST- ARGYLE 7.18% SR NTS, DUE 2010		12/15/2009	SCHEDULED REDEMPTION		4,400,000	4,400,000	4,484,036	4,430,908		(30,908)		(30,908)		4,400,000				315,920	12/15/2010
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
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		05/19/2009	Various		1,669,741	1,864,500	1,864,500	1,864,500						1,864,500		(194,759)	(194,759)	29,838	07/08/2011
225470-QV-8	HEMT 2005-5, A1A		12/28/2009	Various		1,269,305	1,269,305	1,269,305			1,413,481		1,413,481		1,269,305				3,546	04/25/2036
225470-XH-1	HEMT 2006-1, A-1B		12/28/2009	SCHEDULED REDEMPTION		446,587	446,587	446,587	446,587						446,587				1,474	05/25/2036

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 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
225470-W5-8	HEMT 2006-2, 2A1		11/25/2009	Various		1,317,261	1,308,517	1,317,754	1,225,355		55,092	(21,552)	76,645		1,317,261				2,234	07/25/2036
806407-A@-1	HENRY SCHEIN INC. GTD SR NTS		06/30/2009	MATURED		10,000,000	10,000,000	10,000,000	9,975,641		13,631		13,631		10,000,000				347,000	06/30/2009
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2009	SCHEDULED REDEMPTION		200,000	200,000	202,140	200,618		(618)		(618)		200,000				8,550	06/30/2011
600544-AA-8	HERMAN MILLER 7.125% (PUBLIC) NTS, DUE 2		07/23/2009	TENDER OFFER		20,819,853	22,000,000	21,920,140	21,977,325		5,441		5,441		21,982,766		(1,162,913)	(1,162,913)	2,221,083	03/15/2011
42805R-AD-1	HERTZ 2004-1, A4		05/25/2009	SCHEDULED REDEMPTION		16,666,667	16,666,667	16,214,411	16,655,859		10,807		10,807		16,666,667				134,583	05/25/2010
428040-BZ-1	HERTZ CORPORATION		09/04/2009	JEFFERIES & COMPANY, INC.		2,891,250	3,000,000	3,000,000	3,000,000						3,000,000		(108,750)	(108,750)	317,281	01/01/2014
990289-9A-0	HERTZ CORPORATION PREFUNDED LC		09/10/2009	DEUTSCHE BANK SECURITIES		532,639	555,556	558,568	558,004		(431)		(431)		557,573		(24,934)	(24,934)	19,052	12/21/2012
990289-9C-6	HERTZ CORPORATION TERM B		09/10/2009	Various		2,924,270	3,049,431	3,062,087	3,063,862		(2,343)		(2,343)		3,061,519		(137,249)	(137,249)	66,856	12/21/2012
428236-AG-8	HEWLETT-PACKARD CO		01/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		8,683,600	8,000,000	7,996,400	7,998,473		13		13		7,998,486		685,114	685,114	277,333	07/01/2012
428236-AM-5	HEWLETT-PACKARD CO		03/17/2009	WACHOVIA SECURITIES		3,532,060	3,500,000	3,489,290	3,490,858		196		196		3,491,054		41,006	41,006	104,475	03/01/2017
428236-AS-2	HEWLETT-PACKARD CO		01/07/2009	GOLDMAN, SACHS & CO.		3,668,980	3,500,000	3,497,620	3,497,772		6		6		3,497,778		171,202	171,202	70,049	03/01/2018
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		10/01/2009	SCHEDULED REDEMPTION		32,423	32,423	32,423	32,423						32,423				1,148	05/05/2013
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		12/31/2009	SCHEDULED REDEMPTION		7,043	7,043	7,043	7,043						7,043				299	05/05/2013
441917-BA-8	HFCHC 2004-1, M		12/21/2009	SCHEDULED REDEMPTION		79,901	79,901	79,901	79,901						79,901				450	09/20/2033
40430G-AB-6	HFCHC 2005-1, M		12/21/2009	Various		5,044,156	5,044,157	5,044,157	5,006,949						5,044,156				43,113	01/20/2034
40430X-AD-5	HFCHC 2006-3, A2V		12/21/2009	SCHEDULED REDEMPTION		624,446	624,446	624,446	624,446						624,446				3,047	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V		12/21/2009	SCHEDULED REDEMPTION		496,854	496,854	496,854	496,854						496,854				1,525	03/20/2036
40431M-AD-8	HFCHC 2007-2 A1V		12/21/2009	SCHEDULED REDEMPTION		6,269,208	6,269,208	6,269,208	6,269,208						6,269,208				9,924	07/20/2036
42332Q-AB-9	HFCMC 1999-PH1, A2		03/01/2009	SCHEDULED REDEMPTION		122,650	122,650	135,890	122,782		(132)		(132)		122,650				1,073	05/15/2031
42332Q-AV-5	HFCMC 2000-PH1, A2		12/01/2009	SCHEDULED REDEMPTION		437,385	437,385	488,600							437,385				2,825	01/17/2034
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI		09/20/2009	DISTRIBUTION		603,063		268,912	268,912						268,912		334,151	334,151		12/20/2014
43718U-AA-4	HLMLT 2006-1, A1		12/15/2009	Various		2,160,036	2,160,036	2,160,036	2,052,318						2,160,036				6,067	02/15/2037
G4551#-AF-1	HOLCIM LTD. / HOLCIM CAPITAL 5.93% SERIE	F	07/22/2009	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				296,490	07/22/2009
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		06/23/2009	Various		2,319,276	2,319,276	2,332,612	2,322,736		(3,460)		(3,460)		2,319,276				113,076	07/31/2009
437076-AS-1	HOME DEPOT INC		01/15/2009	J. P. MORGAN SECURITIES, INC.		800,970	1,000,000	702,213	703,602		145		145		703,747		97,223	97,223	5,712	12/16/2036
438516-AP-1	HONEYWELL INTERNATIONAL		09/11/2009	GOLDMAN, SACHS & CO.		5,983,615	5,500,000	5,501,905	5,502,582		(214)		(214)		5,502,368		481,247	481,247	297,825	03/15/2016
44108E-AS-7	HOST MARRIOTT LP		09/04/2009	BARCLAYS BANK		3,373,750	3,500,000	3,576,250	3,542,721		(9,698)		(9,698)		3,533,023		(159,273)	(159,273)	213,255	11/01/2013
44108E-AW-8	HOST MARRIOTT LP		05/20/2009	BARCLAYS BANK		5,811,750	6,150,000	6,105,125	6,110,673		1,961		1,961		6,112,634		(300,884)	(300,884)	336,029	08/15/2012
44108P-AP-8	HOST MARRIOTT POOL TRUST		02/04/2009	BANK OF AMERICA		5,050,196	5,000,000	4,900,835	4,991,909		1,438		1,438		4,993,348		56,848	56,848	68,944	08/03/2015
441812-JW-5	HOUSEHOLD FINANCE CO	R	02/05/2009	HSBC SECURITIES, INC.		8,028,320	8,000,000	7,823,980	7,937,614		2,215		2,215		7,939,829		88,491	88,491	162,917	10/15/2011
40429C-CX-8	HSBC FINANCE CORP	R	08/13/2009	HSBC SECURITIES, INC.		8,211,760	8,000,000	7,885,120	7,945,532		16,237		16,237		7,961,769		249,991	249,991	459,667	01/14/2011
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		09/30/2009	SCHEDULED REDEMPTION		2,745	2,745	2,745	2,745						2,745				7,158	06/13/2014
991022-9B-2	HUB INTL. (US SUB) TERM B		09/30/2009	SCHEDULED REDEMPTION		12,255	12,255	12,255	12,255						12,255				42,201	06/13/2014
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		05/20/2009	Various		1,817,713	1,970,000	1,970,000	1,970,000						1,970,000		(152,288)	(152,288)	18,586	04/26/2014
990938-9B-0	HUISH DETERGENTS INC. 2ND LIEN		05/20/2009	Various		1,157,000	1,300,000	1,204,430	1,199,818		5,717		5,717		1,205,535		(48,535)	(48,535)	26,103	10/26/2014
445681-A#-6	HUNTER DOUGLAS N.V. 4.72% SERIES C	F	04/14/2009	PRINCIPAL PAYDOWN		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				460,200	12/18/2009
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		53,733	53,733	53,733	53,733						53,733				20,492	04/19/2014
448055-AA-1	HUSKY ENERGY INC	A	08/31/2009	CITIBANK		3,254,820	3,000,000	3,275,973	3,139,978		(25,516)		(25,516)		3,114,462		140,358	140,358	134,375	06/15/2012
41161P-CX-9	HVMLT 2004-1 1A		12/19/2009	SCHEDULED REDEMPTION		80,183	80,183	80,210	80,207		(24)		(24)		80,183				465	04/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B		12/21/2009	SCHEDULED REDEMPTION		270,004	270,004	270,194	270,002		2		2		270,004				1,610	11/19/2034
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		12/05/2009	SCHEDULED REDEMPTION		451,566	451,566	451,566	451,566						451,566				20,906	10/05/2021
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	11/25/2009	SCHEDULED REDEMPTION		284,404	284,404	284,404	284,404						284,404				16,124	05/25/2025
451663-AC-2	IDEARC INC		06/03/2009	Various		254,625	9,700,000	263,856	727,500			472,875	(472,875)		254,625					11/15/2016
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		08/26/2009	Various		7,738,618	15,180,051	6,077,963	15,195,946		(632)	9,279,800	(9,280,431)		5,915,514		1,823,103	1,823,103	217,357	11/17/2014
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
44969*-AB-3	IMI AMERICAS SER B GTD SR NTS	R	12/04/2009	MATURED		16,000,000	16,000,000	15,492,160	15,922,962		77,038		77,038		16,000,000				1,092,800	12/04/2009
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR	F	05/20/2009	CALLED @ 100.00000000		6,428,571	6,428,571	6,428,571	6,428,571						6,428,571				190,907	05/23/2019
990347-9C-2	INEOS US FINANCE LLC TERM A4 (USD)	R	06/30/2009	SCHEDULED REDEMPTION		421,843	421,843	421,843	421,843						421,843				7,281	12/16/2012
990347-9A-6	INEOS US FINANCE LLC TERM B2 (USD)	R	12/31/2008	SCHEDULED REDEMPTION		30,941	30,941	30,855	30,859		82		82		30,941				500	12/16/2013
990347-9B-4	INEOS US FINANCE LLC TERM C2 (USD)	R	12/31/2008	SCHEDULED REDEMPTION		30,934	30,934	30,848	30,851		84		84		30,934				541	12/16/2014
990356-9A-7	INFOUSA INC. TERM B (2/06)		09/30/2009	SCHEDULED REDEMPTION		1,416,511	1,416,511	1,416,511	1,416,511						1,416,511				51,737	02/14/2012
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		09/30/2009	SCHEDULED REDEMPTION		686,793	686,793	686,793	686,793						686,793				20,719	02/14/2012
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		05/19/2009	Various		3,903,193	4,419,501	4,369,450	4,353,056		5,854		5,854		4,370,051		(466,858)	(466,858)	105,704	11/03/2012
44977X-AA-2	ING BANK MEDIUM TERM NOTE	F	07/15/2009	MATURED		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				818,830	07/15/2009

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
45768*-9C-3	INSIGHT MIDWEST HOLDINGS B INITIAL TERM		05/19/2009	Various		1,878,188	2,025,000	2,025,000	2,025,000						2,025,000		(146,813)	(146,813)	27,154	04/06/2014
457659-AM-2	INSILCO CORP		10/19/2009	DISTRIBUTION		4,570											4,570	4,570		08/15/2007
458140-AC-4	INTEL CORP 2.950000% 12/15/2035		09/22/2009	EXCHANGE		6,780,287	7,500,000	6,724,684	6,768,357		11,930		11,930		6,780,287				170,240	12/15/2035
46062N-AA-5	INTEROCEANICA IV FINANCE	R	11/30/2009	SCHEDULED REDEMPTION		234,087	234,087	154,332	169,795		64,292		64,292		234,087					11/30/2018
460690-AV-2	INTERPUBLIC GROUP CO INC		09/02/2009	Various		5,535,000	6,000,000	5,367,500	5,506,192		42,678		42,678		5,548,871		(13,871)	(13,871)	289,063	11/15/2014
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		11/16/2009	Various		17,556,766	17,750,000	17,409,292	17,409,544		(12,335)		(12,335)		17,397,208		159,557	159,557	281,970	12/15/2036
460146-BQ-5	INTL PAPER CO		05/20/2009	TENDER OFFER		5,100,000	5,000,000	5,122,850	5,098,334		(9,031)		(9,031)		5,089,303		10,697	10,697	162,500	10/30/2012
460146-BY-8	INTL PAPER CO		05/20/2009	TENDER OFFER		2,020,000	2,000,000	1,886,280	1,965,121		10,529		10,529		1,975,650		44,350	44,350	50,889	04/01/2010
G4916#-AA-2	INVESTCORP CAPITAL LTD SENIOR NOTES DUE		04/01/2009	VARIOUS		(219,567)											(219,567)	(219,567)		05/24/2009
990329-9A-4	INVISTA TERM B-1 (1/06)		02/06/2009	Various		2,467,350	2,467,350	2,467,350	2,467,350						2,467,350				21,526	04/29/2011
990329-9B-2	INVISTA TERM B-2 (1/06)		02/06/2009	Various		722,465	722,465	722,465	722,465						722,465				6,303	04/29/2011
995526-9B-8	IOWA TELECOMMUNICATIONS TERM B		05/21/2009	Various		2,737,500	3,000,000	3,000,000	3,000,000						3,000,000		(262,500)	(262,500)	39,027	11/23/2011
460146-BN-2	IP 6 3/4 09/01/11		05/20/2009	TENDER OFFER		2,600,000	2,500,000	2,542,601	2,539,750		(5,375)		(5,375)		2,534,375		65,625	65,625	121,406	09/01/2011
G4939@-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS	F	12/22/2009	SCHEDULED REDEMPTION		3,428,571	3,428,571	3,428,571	3,705,574		(277,002)		(277,002)		3,428,571				205,371	12/22/2015
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM, L.P.		04/16/2009	SEAPORT GROUP		9,420,478	9,339,412	9,339,412	9,339,412						9,339,412		81,066	81,066	270,609	10/31/2027
463616@-AF-1	IRVINE COMPANY 5.59% SR NTS		02/25/2009	PRINCIPAL PAYMENT		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				201,861	10/15/2012
464187-DJ-9	IRWHE 2005-C, 2A1		06/19/2009	Various		546,864	546,864	546,864	546,864						546,864				1,122	04/25/2030
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/09/2009	Various		1,152,904	1,222,941	1,222,941	1,222,941						1,222,941		(70,037)	(70,037)	41,922	11/30/2013
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/09/2009	Various		1,529,447	1,622,353	1,622,353	1,622,353						1,622,353		(92,907)	(92,907)	51,828	11/30/2013
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		09/09/2009	Various		3,823,616	4,055,882	4,055,882	4,055,882						4,055,882		(232,266)	(232,266)	139,032	11/25/2013
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		09/08/2009	Various		3,734,400	3,950,000	3,950,000	3,950,000						3,950,000		(215,600)	(215,600)	80,654	06/04/2014
45071K-AR-5	IXIS 2005-HE1 M1		04/27/2009	SCHEDULED REDEMPTION		933,580	933,580	933,580	933,580						933,580				1,604	06/25/2035
46602W-AB-0	IXIS 2006-HE2, A2		10/26/2009	SCHEDULED REDEMPTION		4,364,550	4,364,550	4,364,720	4,364,550						4,364,550				9,617	08/25/2036
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		175,313	175,313	175,313	175,313						175,313				10,887	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		173,977	173,977	173,977	173,977						173,977				10,804	01/02/2020
46625M-AD-1	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		09/23/2009	MORGAN STANLEY DEAN WITTER		9,361,505	9,129,000	9,174,033	9,736,852		(507,112)		(507,112)		9,229,740		131,765	131,765	485,476	03/15/2033
466313-AD-5	JABIL CIRCUIT INC		09/03/2009	J. P. MORGAN SECURITIES, INC.		4,937,500	5,000,000	4,998,250	4,998,361		85		85		4,998,445		(60,945)	(60,945)	405,625	03/15/2018
81617@-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN		06/19/2009	TRANSFER		31,434,671	31,434,671	31,434,671	31,434,671						31,434,671				173,472	08/31/2015
471171-C*-7	JASON INC. TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		41,944	41,944	41,480	41,475		468		468		41,944				3,297	04/30/2010
708130-AC-3	JC PENNEY CORPORATION IN		12/04/2009	GOLDMAN, SACHS & CO.		1,730,000	2,000,000	1,973,900	1,974,432		323		323		1,974,756		(244,756)	(244,756)	146,625	10/15/2036
47580*-AY-5	JELD-WEN, INC SR NOTES DUE 2013 (2003 TR		12/31/2009	Various		4,616,490	6,000,000	2,924,498	2,880,000						2,853,000		1,763,490	1,763,490		09/30/2012
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		12/31/2009	Various		15,404,879	14,347,414	12,663,631	13,505,842		614,164		614,164		12,733,456		2,671,422	2,671,422	09/30/2012	
46614K-AC-0	JER 2005-1, C COMMERICAL RE		03/26/2009	FIELDSTONE CAPITAL		237,000	7,900,000	7,900,000	7,900,000						7,900,000		(7,663,000)	(7,663,000)	150,232	11/20/2043
46614K-AD-8	JER 2005-1, D COMMERICAL RE		03/26/2009	FIELDSTONE CAPITAL		202,500	6,750,000	6,701,400	6,601,508						6,601,508		(6,399,008)	(6,399,008)	144,900	11/20/2043
24422E-PY-9	JOHN DEERE CAPITAL CORP		03/16/2009	MATURED		3,000,000	3,000,000	2,997,480	2,999,824		176		176		3,000,000				73,125	03/16/2009
24422E-QR-3	JOHN DEERE CAPITAL CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,841,455	1,750,000	1,744,645	1,744,954		296		296		1,745,250		96,205	96,205	87,383	04/03/2018
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		12/18/2009	SCHEDULED REDEMPTION		872,671	872,671	849,345	856,377		16,294		16,294		872,671				18,435	12/08/2013
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		05/20/2009	Various		2,656,883	2,854,354	2,854,354	2,854,354						2,854,354		(197,471)	(197,471)	68,508	12/16/2011
48121C-AJ-5	JP MORGAN CHASE BANK PRINCIPAL PROTECTED		09/18/2009	J. P. MORGAN SECURITIES, INC.		50,025,000	50,000,000	50,000,000	50,000,000						50,000,000		25,000	25,000		12/30/2014
48121C-CY-0	JP MORGAN CHASE PRINCIPAL PROTECTED NTS		09/17/2009	J. P. MORGAN SECURITIES, INC.		25,737,500	25,000,000	25,000,000	25,000,000						25,000,000		737,500	737,500		08/31/2015
46628G-AF-6	JPALT		12/01/2009	Various		1,991,788	1,649,747	1,957,648	1,922,712		33,914	26,495	7,419		1,991,788				41,794	05/25/2036
46631V-AA-9	JPM CHASE CAPITAL XXV		09/18/2009	Various		8,257,500	8,500,000	8,225,610	8,227,705		2,103		2,103		8,229,808		27,692	27,692	557,600	10/01/2037
46629B-AF-6	JPMAC 2006-CW2 AF6		12/01/2009	Various		14,033	14,033	14,123	12,959		(109)		(109)		14,033				682	08/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6		12/01/2009	SCHEDULED REDEMPTION		188,417	188,417	187,159	188,186		231		231		188,417				10,459	01/25/2037
46630M-AJ-1	JPMAC 2007-CH2 MF2		12/09/2009	DISTRIBUTION		25,529		25,529							25,529					01/25/2037
46630M-AM-4	JPMAC 2007-CH2 MF5		12/09/2009	DISTRIBUTION		14,037		14,037							14,037					01/25/2037
46625M-CU-1	JPMCC 2001-CIB2, A3		05/19/2009	BANK OF AMERICA		26,002,031	25,500,000	28,277,969	26,792,525		(225,409)		(225,409)		26,567,116		(565,085)	(565,085)	778,713	04/15/2035
46625M-AC-3	JPMCC 2001-CIBC, A3		09/17/2009	Various		4,773,788	4,644,890	5,195,926	4,798,116		(78,743)		(78,743)		4,912,989		(139,201)	(139,201)	230,592	03/15/2033
46625M-GV-5	JPMCC 2001-CIBC3, X2		12/01/2008	CALLED @ 0.00000000			181,494,000	6,927,849												11/15/2035
46625M-LR-8	JPMCC 2002-C1, A2		08/03/2009	Various		1,642,705	1,628,768	1,632,839	1,629,745		(625)		(625)		1,629,120		13,585	13,585	45,231	07/12/2037
46625M-NP-0	JPMCC 2002-CIB5, A2		05/28/2009	DESCAP SECURITIES INC		11,643,750	12,000,000	12,232,821	12,090,043		(9,691)		(9,691)		12,080,352		(436,602)	(436,602)	311,380	10/12/2037
46625M-N9-6	JPMCC 2003-CB7, A3		09/30/2009	DESCAP SECURITIES INC		7,396,875	7,500,000	7,537,178	7,511,538		(4,579)		(4,579)		7,506,960		(110,085)	(110,085)	281,770	01/12/2038
46625M-WX-3	JPMCC 2003-CIB6, A2		09/15/2009	JEFFERIES & COMPANY, INC.		19,031,250	18,750,000	18,843,188	18,797,460		(6,755)		(6,755)		18,790,705		240,545	240,545	785,513	07/12/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46625M-A6-6	JPMCC 2003-LN1, A2		09/14/2009	JEFFERIES & COMPANY, INC.		20,050,000	20,000,000	19,878,515	20,032,393		(4,696)		(4,696)		20,027,697		22,303	22,303	781,733	10/15/2037
46625M-YU-7	JPMCC 2003-PM1A, A4		09/29/2009	Various		24,760,856	25,260,000	25,651,793	25,462,573		(21,868)		(21,868)		25,440,705		(679,848)	(679,848)	860,779	08/12/2040
46625M-5H-8	JPMCC 2004-PNC1, A3		09/29/2009	COHEN BROS & CO		10,021,875	10,000,000	10,051,953	10,023,934		(4,871)		(4,871)		10,019,063		2,812	2,812	441,583	06/12/2041
46629P-AF-5	JPMCC 2006-LDP9 AJ		09/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,400,000	2,500,000	2,101,074	2,121,443		26,412		26,412		2,147,855		(747,855)	(747,855)	123,626	05/15/2047
466247-JB-0	JPMMT 2004-S2 2A5		12/01/2009	SCHEDULED REDEMPTION		50,911	50,911	50,761	50,550		361		361		50,911				2,927	11/25/2034
48122C-AB-1	JRMT 2004-A, A2		12/15/2009	SCHEDULED REDEMPTION		199,814	199,814	199,802			12		12		199,814				676	04/15/2022
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		12/31/2009	SCHEDULED REDEMPTION		2,519,417	2,519,417	2,519,417	2,519,417						2,519,417				126,979	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		12/31/2009	SCHEDULED REDEMPTION		1,648,333	1,648,333	1,633,015	1,433,333		15,319		15,319		1,648,333				97,324	12/31/2014
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		12/31/2009	Various		4,055,779	4,296,192	4,296,192	4,296,192						4,296,192		(240,412)	(240,412)	67,528	04/28/2013
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2009	SCHEDULED REDEMPTION		250,817	250,817	250,817	250,817						250,817				14,164	03/29/2021
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS		12/22/2009	SCHEDULED REDEMPTION		3,934,240	3,934,240	3,918,109	3,927,368		6,872		6,872		3,934,240				53,587	02/20/2015
48666K-AK-5	KB HOME & BROAD HOME CRP		05/21/2009	Various		6,548,438	6,875,000	7,076,094	6,935,583		(8,732)		(8,732)		6,926,851		(378,413)	(378,413)	342,346	08/15/2011
490562-AE-5	KENT 2006-2X, B ABS		12/18/2009	Various		209,174	10,700,000			600,000		600,000			209,174		209,174			05/08/2046
C4929#-AC-7	KEYERA/KEYSPAN ENERGY CANADA 2009	C	10/01/2009	MATURED		6,071,078	5,000,000	5,000,000	5,466,555		(134,357)		(134,357)	(332,198)	5,000,000	1,071,079		1,071,079	294,381	10/01/2009
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P	R	07/15/2009	SCHEDULED REDEMPTION		327,001	327,001	325,922	325,979		1,022		1,022		327,001				19,607	01/15/2019
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		12/31/2009	SCHEDULED REDEMPTION		29,109	29,109	29,109	29,109						29,109				76	01/12/2012
990813-9B-5	KGEN LLC 1ST LIEN SYNTHETIC LC		05/19/2009	Various		630,000	750,000	750,000	750,000						750,000		(120,000)	(120,000)	20,964	02/08/2014
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		05/19/2009	Various		1,029,500	1,225,000	1,225,000	1,225,000						1,225,000		(195,500)	(195,500)	32,174	02/08/2014
494386-AA-3	KIMBERLY CLARK MEXICO SR NTS		08/01/2009	MATURED		13,000,000	13,000,000	14,521,130	13,151,269		(151,269)		(151,269)		13,000,000				1,153,750	08/01/2009
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
49446Q-BE-0	KIMCO REALTY CORP		03/27/2009	DEUTSCHE BANK SECURITIES		7,787,500	10,000,000	10,000,000	9,987,450		1,314		1,314		9,988,764		(2,201,264)	(2,201,264)	265,200	02/22/2011
49725V-AA-0	KIOWA POWER		12/30/2009	SCHEDULED REDEMPTION		527,228	527,228	527,228							527,228				6,341	12/30/2013
00868P-AA-3	KONINKLIJKE AHOLD	R	01/02/2009	SCHEDULED REDEMPTION		342,416	342,416	358,500	355,385		(12,968)		(12,968)		342,416				29,714	01/02/2025
500630-BL-1	KOREA DEVELOPMENT BANK	F	10/20/2009	Various		10,209,000	10,000,000	9,604,151	9,703,700		149,284	31,608	117,676		9,821,376		387,624	387,624	510,035	09/16/2010
Y49659-AC-2	KOWLOON-CANTON EURO	F	07/27/2009	MATURED		5,000,000	5,000,000	4,859,300	4,988,604		11,396		11,396		5,000,000				362,500	07/27/2009
50075N-AM-6	KRAFT FOODS INC		11/12/2009	MATURED		16,000,000	16,000,000	15,847,400	15,980,492		19,508		19,508		16,000,000				660,000	11/12/2009
50075N-AR-5	KRAFT FOODS INC		01/07/2009	GOLDMAN, SACHS & CO.		5,023,650	5,000,000	4,939,500	4,940,364		20		20		4,940,384		83,266	83,266	146,806	08/11/2037
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		05/19/2009	Various		3,620,459	4,182,361	4,170,317	4,169,291		1,244		1,244		4,170,535		(550,076)	(550,076)	61,234	07/31/2013
501044-BX-8	KROGER CO		03/02/2009	ROYAL BANK OF SCOTLAND PLC		2,078,000	2,000,000	1,987,474	1,998,053		309		309		1,998,361		79,639	79,639	95,706	02/01/2010
501044-CG-4	KROGER CO.		01/22/2009	GOLDMAN, SACHS & CO.		3,052,500	3,000,000	3,012,705	3,011,548		(73)		(73)		3,011,474		41,026	41,026	86,400	08/15/2017
502413-AJ-6	L-3 COMMUNICATIONS CORP		01/05/2009	BARCLAYS BANK		2,786,000	2,800,000	2,779,000	2,784,319		78		78		2,784,397		1,603	1,603	13,640	06/15/2012
502413-AL-1	L-3 COMMUNICATIONS CORP		05/20/2009	BARCLAYS BANK		4,432,750	4,700,000	4,551,350	4,584,209		3,121		3,121		4,587,330		(154,580)	(154,580)	220,058	07/15/2013
502413-AQ-0	L-3 COMMUNICATIONS CORP		05/20/2009	BANK OF AMERICA		2,882,813	3,125,000	3,020,000	3,039,377		5,747		5,747		3,045,123		(162,311)	(162,311)	165,354	01/15/2014
502413-AU-1	L-3 COMMUNICATIONS CORP		05/20/2009	BANK OF AMERICA		1,840,000	2,000,000	1,992,150	1,994,123		262		262		1,994,384		(154,384)	(154,384)	78,271	10/15/2015
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		06/30/2009	CONVERSION		5,373,187	6,254,000	5,290,705	4,856,927		48,334		48,334		4,905,261		467,927	467,927	7,727	09/11/2021
51157*-AA-2	LAKEHEAD PIPE LINE 1ST MTG (ENBRIDGE ENE		12/15/2009	SCHEDULED REDEMPTION		1,700,000	1,700,000	1,700,000	1,699,200		800		800		1,700,000				155,550	12/15/2011
512815-9A-1	LAMAR MEDIA CORP SERIES F INCREMENTAL T		05/19/2009	Various		1,925,000	2,000,000	2,000,000	2,000,000						2,000,000		(75,000)	(75,000)	35,618	03/31/2014
513075-AG-6	LAMAR MEDIA CORP		05/21/2009	Various		6,887,500	7,500,000	7,460,625	7,452,902		1,325		1,325		7,454,227		(566,727)	(566,727)	487,361	01/01/2013
990854-9C-7	LANDSOURCE HOLDING CO TERM LOAN DIP CRED		07/20/2009	Various		293,201	2,131,525	1,951,343	319,835		12,303	70,261	(57,958)		306,300		(13,099)	(13,099)		09/30/2009
991974-9B-4	LANGUAGE LINE INC TERM B		10/07/2009	Various		2,459,359	2,476,708	2,476,708	2,476,708						2,476,708		(17,349)	(17,349)	76,337	06/11/2011
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		12/31/2009	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000				7,210	05/23/2014
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		09/30/2009	SCHEDULED REDEMPTION		24,000	24,000	24,000	24,000						24,000				28,551	05/23/2014
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		09/30/2009	Various		1,168,490	1,290,121	1,264,409	1,264,151		3,111		3,111		1,267,262		(98,772)	(98,772)	39,954	08/18/2014
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		09/30/2009	Various		174,861	193,065	193,065	193,065						193,065		(18,204)	(18,204)	5,980	08/17/2014
501773-DH-5	LBCMT 1999-C2 B		09/01/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,082,500	1,010,133		(10,133)		(10,133)		1,000,000				55,201	10/15/2032
52521T-AY-3	LBFRC 2006-LLFA, H		12/09/2009	DISTRIBUTION		57,912		57,912	57,912						57,912					09/15/2021
52521T-BC-0	LBFRC 2006-LLFA, K		12/09/2009	DISTRIBUTION		80,515		80,515	80,515						80,515					09/15/2021
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				8,866	07/25/2036
542515-AB-7	LBMLT 2006-A, A2		12/31/2009	Various		173,704	22,555	351							173,704		173,704	173,704		05/25/2036
52108H-AT-1	LBUBS 2000-C3		09/16/2009	Various		4,814,143	4,787,009	5,469,259	4,902,883		(103,276)		(103,276)		4,799,607		14,537	14,537	267,585	05/15/2025
52108H-CB-8	LBUBS 2000-C5, A2		08/03/2009	Various		12,469,148	12,073,912	13,070,576	12,397,030		(122,040)		(122,040)		12,274,989		194,159	194,159	506,229	12/15/2026
52108H-DF-8	LBUBS 2001-C2, A2		08/03/2009	MORGAN STANLEY DEAN WITTER		3,128,672	3,000,000	3,277,617	3,194,484		(97,114)		(97,114)		3,097,370		31,302	31,302	130,288	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
52108H-FL-3	LBUBS 2001-C3, A2		08/03/2009	STRUCTURED AND ALTERNATIVE SECURITIES		11,457,188	11,000,000	11,988,282	11,361,684		(79,589)		(79,589)		11,282,096		175,092	175,092	457,042	12/15/2028
52108H-FM-1	LB-UBS 2001-C3, B		08/11/2009	FTN FINANCIAL		5,100,000	5,000,000	5,024,827	5,007,715		(1,755)		(1,755)		5,005,960		94,040	94,040	219,780	06/15/2036
52108H-GZ-1	LBUBS 2001-C7, A5		08/18/2009	FTN FINANCIAL		3,187,600	3,065,000	3,093,016	3,074,636		(2,520)		(2,520)		3,072,116		115,484	115,484	130,539	12/15/2030
52108H-GW-8	LBUBS 2001-C7, X2		07/31/2009	DISTRIBUTION		69,178									69,178		69,178	69,178		11/15/2008
50179R-AC-4	LBUBS 2001-WM, A2		05/20/2009	BANK OF AMERICA		30,721,875	30,000,000	33,182,630	31,212,072		(183,594)		(183,594)		31,028,478		(306,603)	(306,603)	897,875	07/14/2016
50179R-AG-5	LB-UBS 2001-WM, B		05/21/2009	BANK OF AMERICA		3,009,375	3,000,000	3,014,905	3,004,760		(712)		(712)		3,004,049		5,326	5,326	91,950	07/14/2016
52108H-JJ-4	LBUBS 2002-C1, A4		05/20/2009	CANTOR FITZGERALD		15,118,414	14,600,000	15,903,164	15,084,643		(63,035)		(63,035)		15,021,608		96,806	96,806	432,416	03/15/2031
52108H-JT-2	LBUBS 2002-C2, A4		05/28/2009	BARCLAYS BANK		1,983,750	2,000,000	2,083,984	2,033,190		(4,045)		(4,045)		2,029,145		(45,395)	(45,395)	53,143	06/15/2031
52108H-MU-5	LBUBS 2002-C4, A5		05/21/2009	CANTOR FITZGERALD		16,544,453	17,000,000	16,953,767	16,958,573		4,387		4,387		16,962,960		(418,507)	(418,507)	380,421	09/15/2031
52108H-MY-7	LBUBS 2002-C7, A4		08/26/2009	Various		12,662,774	12,500,000	12,466,798	12,483,241		2,831		2,831		12,486,071		176,702	176,702	442,267	12/15/2031
52108H-PN-8	LBUBS 2003-C1 A4		08/04/2009	BARCLAYS BANK		24,750,000	25,000,000	23,883,204	24,336,060		87,493		87,493		24,423,552		326,448	326,448	720,128	03/15/2032
52108H-RC-0	LBUBS 2003-C3, A4		09/16/2009	DESCAP SECURITIES INC		2,946,094	3,000,000	2,780,676	2,883,328		18,524		18,524		2,901,853		44,241	44,241	97,207	05/15/2032
52108H-XL-3	LBUBS 2003-C8, A3		09/11/2009	LIBERTAS		4,085,469	4,000,000	4,034,844	4,017,106		(4,571)		(4,571)		4,012,536		72,933	72,933	147,583	11/15/2027
52108H-2T-0	LBUBS 2005-C1, AAB		09/15/2009	FTN FINANCIAL		2,507,813	2,500,000	2,512,452	2,507,167		(2,123)		(2,123)		2,505,044		2,768	2,768	87,871	02/15/2030
52108H-4W-1	LBUBS 2005-C3, AJ		07/22/2009	TRANSFER		11,014,645	10,000,000	9,726,172	9,776,239		(410,028)		(410,028)		11,014,645				297,306	07/15/2040
52108M-AD-5	LBUBS 2005-C7, A3		09/10/2009	STONE & YOUNGBERG		10,125,000	10,000,000	10,236,247	10,139,531		(23,212)		(23,212)		10,116,320		8,680	8,680	422,532	11/15/2030
52108M-DP-5	LBUBS 2006-C1, E		09/24/2009	Various		487,617	2,000,000	2,009,928	2,012,607		(5,707)		(5,707)		2,006,900		(1,519,283)	(1,519,283)	86,464	02/15/2041
50180J-AL-9	LBUBS 2007-C2, E		09/30/2009	Various		677,216	6,329,000	4,799,541	6,370,620		(15,562)		(15,562)		5,455,279		(4,778,063)	(4,778,063)	181,294	02/15/2040
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2009	Various		16,775,400	20,272,231	20,258,863	20,258,933		13,298		13,298		20,272,231		(3,496,830)	(3,496,830)	571,572	06/15/2033
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		12/15/2009	Various		1,481	4,740,709	136,343							1,481		1,481			07/15/2031
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		12/10/2009	SCHEDULED REDEMPTION		8,172	8,172	9,990			(1,818)		(1,818)		8,172				284	01/10/2034
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		12/15/2009	SCHEDULED REDEMPTION		33,549	33,549	33,549	33,549						33,549				1,536	08/15/2033
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		12/30/2009	DISTRIBUTION		137,567											137,567	137,567		10/01/2010
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		12/05/2009	SCHEDULED REDEMPTION		30,492	30,492	30,492	30,492						30,492				1,078	02/05/2027
524908-NX-4	LEHMAN BROTHERS ELN		08/10/2009	BANK OF AMERICA		7,625,000	50,000,000	4,945,000	4,945,000						4,945,000		2,680,000	2,680,000		10/13/2015
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		12/31/2009	SCHEDULED REDEMPTION		10,000	10,000	9,914	9,907		93		93		10,000				9,902	07/02/2014
526057-AB-0	LENNAR CORP		03/01/2009	MATURED		3,550,000	3,550,000	3,378,464	3,543,555		6,445		6,445		3,550,000				135,344	03/01/2009
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
B7935#-AA-7	LHOIST S.A. / DOLOMIES SER A SR GTD NTS	F	05/02/2009	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				456,750	05/02/2009
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		120,342	120,342	119,186	119,222		1,120		1,120		120,342				3,763	11/02/2014
995901-9B-3	LIFEPOINT HOSPITALS TERM B		05/28/2009	Various		1,785,436	1,879,870	1,879,870	1,879,870						1,879,870		(94,434)	(94,434)	30,961	04/15/2012
538021-AM-8	LITTON INDUSTRIES INC		10/15/2009	MATURED		5,000,000	5,000,000	5,778,450	5,103,811		(103,811)		(103,811)		5,000,000				400,000	10/15/2009
539439-AC-3	LLOYDS BANKING GROUP PLC	F	12/11/2009	Various		600,000											600,000	600,000		09/29/2049
539439-AD-1	LLOYDS BANKING GROUP PLC	F	12/11/2009	Various		1,950,000											1,950,000	1,950,000		09/29/2049
539439-AF-6	LLOYDS BANKING GROUP PLC	F	12/11/2009	Various		900,000											900,000	900,000		05/19/2049
990594-9A-3	LNR PROPERTY CORP. TERM B		07/10/2009	SCHEDULED REDEMPTION		227,273	227,273	227,273	227,273						227,273				13,410	07/12/2011
990594-9B-1	LNR PROPERTY CORPORATION A1		07/10/2009	SCHEDULED REDEMPTION		200,000	200,000	200,949	200,484		(484)		(484)		200,000				2,205	07/12/2011
539830-AL-3	LOCKHEED MARTIN		12/01/2009	MATURED		25,000,000	25,000,000	26,094,128	25,205,485		(205,485)		(205,485)		25,000,000				2,050,000	12/01/2009
539830-AR-0	LOCKHEED MARTIN CORP		02/26/2009	CITIBANK		5,104,450	5,000,000	5,250,405	3,643,645		2,044		2,044		3,645,689		1,458,761	1,458,761	155,458	09/01/2036
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		09/08/2009	Various		1,652,883	1,882,000	1,882,000	1,882,000						1,882,000		(229,117)	(229,117)	39,735	04/04/2014
54401P-A*-7	LORD CORP 6.61% SENIOR NOTES DUE 2009		04/14/2009	MATURED		30,000,000	30,000,000	28,947,403	29,980,270		19,730		19,730		30,000,000				991,500	04/14/2009
546008-AQ-2	LOUIS DREYFUS CORP FLOAT. RATE, SER. E		12/17/2009	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				331,416	12/17/2009
546008-AL-3	LOUIS DREYFUS CORP SR UNSEC NTS SER. A		12/17/2009	MATURED		11,000,000	11,000,000	10,913,678	3,997,301		(65,699)		(65,699)		11,000,000				457,500	12/17/2009
50243Q-A*-5	LVI SERVICES INC. TERM B		12/31/2009	Various		90,243	90,243	90,243	85,314		233		233		90,243				8,019	11/16/2011
52523K-AL-8	LXS 2006-17, WF62		12/01/2009	Various		162,670	162,670	146,483	163,530		16,840	16,187	653		162,670				9,077	11/25/2036
55259P-AA-4	M&I MARSHALL & ILSLEY BK		06/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,002,700	10,000,000	9,934,438	9,995,541		1,852		1,852		9,997,393		5,307	5,307	636,563	03/15/2010
57643L-BY-1	MABS 2003-WMC2 M1		12/28/2009	SCHEDULED REDEMPTION		5,537,717	5,537,717	5,537,717	5,537,717						5,537,717				49,271	08/25/2033
57643L-KJ-4	MABS 2005-HE2, A3		12/28/2009	SCHEDULED REDEMPTION		777,507	777,507	777,507	777,506						777,507				2,776	10/25/2035
554388-AB-0	MACERICH PARTNERSHIP TERM LOAN #B7		09/18/2009	Various		3,718,750	3,718,750	3,721,250	3,723,219		(4,469)		(4,469)		3,718,750				46,102	04/25/2010
55448Q-AJ-5	MACK-CALI REALTY L.P.		07/28/2009	Various		5,402,640	6,000,000	5,100,770	5,904,337		19,723	756,130	(736,407)		5,167,930		234,710	234,710	295,542	02/15/2014
991006-9A-7	MACKINAW POWER HOLDINGS, LLC		05/04/2009	SCHEDULED REDEMPTION		51,020	51,020	51,020	51,020						51,020				29,458	06/22/2015
55659R-AC-2	MADISON AVENUE CDO II, LIMITED CLASS C1		12/31/2009	Various		423,805	20,647,939	5,450,305	627,551	771,549	(355,909)	1,604,869	(1,189,229)		413,805		10,000	10,000	561,678	03/24/2014
56068T-AC-1	MAJAPAHIT HOLDING BV	F	08/13/2009	Various		9,327,500	9,500,000	9,244,075	9,270,375		12,131		12,131		9,282,506		44,994	44,994	425,132	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV	F	09/17/2009	CRT CAPITAL GROUP		1,511,250	1,500,000	1,478,790	1,479,070		147		147		1,479,217		32,033	32,033	86,625	06/29/2037
N54360-AA-5	MAJAPAHIT HOLDING BV	F	05/26/2009	GREENWICH CAPITAL MARKETS, INC.		2,970,000	3,000,000	3,101,250	3,063,984		(8,717)		(8,717)		3,055,267		(85,267)	(85,267)	134,125	10/17/2011

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 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
N54360-AB-3	MAJAPAHIT HOLDING BV	F	09/04/2009	CRT CAPITAL GROUP		4,040,000	4,000,000	4,200,000	4,171,880		(11,786)		(11,786)		4,160,094		(120,094)	(120,094)	298,139	10/17/2016
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D		12/10/2009	SCHEDULED REDEMPTION		4,237,500	4,237,500	4,221,784	4,484,246		(246,746)		(246,746)		4,237,500				206,790	12/10/2013
576434-QD-9	MALT 2004-4 7A1		12/01/2009	SCHEDULED REDEMPTION		854,810	854,810	888,068	881,302		(26,491)		(26,491)		854,810				23,116	05/25/2034
990006-9A-8	MAPCO EXPRESS TERM B		06/17/2009	Various		1,905,301	2,189,174	2,189,174	2,189,174						2,189,174		(283,873)	(283,873)	44,957	04/28/2011
57122#-AB-5	MARLIN WATER TRUST CERTIFICATES DUE 2004		11/30/2009	WRITE OFF OF INVESTMENT			18,000,000	13,927												12/15/2009
576433-UF-1	MARM 2004-13 3A1		12/01/2009	SCHEDULED REDEMPTION		4,077,962	4,077,962	3,943,517	3,947,671		130,291		130,291		4,077,962				94,857	11/21/2034
576436-AS-8	MARP 2005-1 1A2		12/01/2009	SCHEDULED REDEMPTION		787,964	787,964	817,666	757,298		(28,745)		(28,745)		787,964				30,256	08/25/2034
57643Q-BM-6	MARP 2006-1 1A2		12/01/2009	SCHEDULED REDEMPTION		1,904,480	1,904,480	1,980,510	1,976,316		(71,836)		(71,836)		1,904,480				73,000	07/25/2035
5525V0-AJ-5	MARSHALL & ILSLEY CORP		08/18/2009	Various		3,636,364	3,636,364	3,636,145	3,636,335		29		29		3,636,364				79,091	08/18/2009
574599-AX-4	MASCO CORP		09/10/2009	Various		4,893,750	5,000,000	3,979,670	4,099,970		172,480	214,899	(42,419)		4,057,551		836,199	836,199	342,708	07/15/2012
574599-BD-7	MASCO CORP		09/03/2009	GOLDMAN, SACHS & CO.		18,400,000	20,000,000	19,598,800	19,632,659		25,260		25,260		19,657,919		(1,257,919)	(1,257,919)	1,143,333	10/03/2016
574754-AE-7	MASHANTUCKET PEQUOT TRIB		09/18/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		612,250	1,550,000	1,550,000	1,550,000						1,550,000		(937,750)	(937,750)	112,719	11/15/2015
553768-AA-0	MASS TRANSIT RWY	F	10/22/2009	HSBC SECURITIES, INC.		15,885,450	15,000,000	14,872,350	14,968,676		13,358		13,358		14,982,034		903,416	903,416	1,090,625	11/08/2010
55265K-TK-5	MASTR 2003-3 2A3		12/01/2009	SCHEDULED REDEMPTION		240,196	240,196	235,683	236,694		3,503		3,503		240,196				11,636	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7		12/01/2009	SCHEDULED REDEMPTION		4,064,371	4,064,371	3,883,821	3,965,277		99,094		99,094		4,064,371				130,760	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1		12/01/2009	SCHEDULED REDEMPTION		7,338,100	7,338,100	7,249,240	7,262,843		75,257		75,257		7,338,100				234,915	08/25/2019
577778-CB-7	MAY DEPARTMENT STORES CO		12/03/2009	DEUTSCHE BANK SECURITIES		1,780,000	2,000,000	1,091,633	1,097,816		17,370		17,370		1,115,186		664,814	664,814	185,831	07/15/2024
5526E2-AB-5	MBNA AMERICA BANK NA		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,990,000	5,000,000	4,967,650	4,986,338		317		317		4,986,655		3,345	3,345	44,167	06/15/2012
55263E-CE-3	MBNA CORP		10/06/2009	BANK OF AMERICA		6,011,390	5,500,000	5,745,355	5,598,552		(21,814)		(21,814)		5,576,739		434,651	434,651	440,000	03/15/2012
55264T-CA-7	MBNAS 2003-A8 A		06/19/2009	TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				57,434	12/17/2012
995961-9D-3	MCC IOWA LLC (MEDIACOM BROADBAND GROUP)		05/19/2009	Various		985,075	995,000	976,327	976,304		1,003		1,003		977,307		7,768	7,768	37,924	01/03/2016
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		05/19/2009	Various		874,919	980,000	980,000	980,000						980,000		(105,081)	(105,081)	19,327	01/31/2014
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		09/06/2009	SCHEDULED REDEMPTION		1,096,312	1,096,312	1,096,312	1,093,935		2,377		2,377		1,096,312				101,190	03/06/2010
583334-AA-5	MEADWESTVACO CORP		08/05/2009	ROYAL BANK OF SCOTLAND PLC		22,025,500	21,000,000	21,617,300	21,247,737		(42,554)		(42,554)		21,205,183		820,317	820,317	1,227,406	04/01/2012
58446V-AE-1	MEDIACOM BROADBD LLC/CRP		05/19/2009	DEUTSCHE BANK SECURITIES		1,647,000	1,800,000	1,727,250	1,742,327		2,450		2,450		1,744,777		(97,777)	(97,777)	92,225	10/15/2015
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		12/31/2009	SCHEDULED REDEMPTION		49,375	49,375	49,375	49,375						49,375				581	03/31/2013
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		12/31/2009	SCHEDULED REDEMPTION		58,365	58,365	58,365	58,365						58,365				4,549	01/31/2015
585055-AK-2	MEDTRONIC INC 1.625000% 04/15/2013		09/22/2009	EXCHANGE		3,962,810	4,000,000	3,930,236	3,955,565		7,246		7,246		3,962,810				60,847	04/15/2013
585060-AA-3	MEDTRONIC, INC. (UNITED STATES) 2012		12/30/2009	SCHEDULED REDEMPTION		3,199,385	3,199,385	3,209,760			(10,374)		(10,374)		3,199,385				89,583	12/30/2012
585058-AA-4	MEDTRONIC, INC. (UNITED STATES) 2013		12/30/2009	SCHEDULED REDEMPTION		3,401,553	3,401,553	3,411,346			(9,793)		(9,793)		3,401,553				190,487	02/15/2013
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		03/01/2009	Various		2,955,660	2,955,659	2,955,659	2,955,659						2,955,659				183,565	03/01/2014
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2009	SCHEDULED REDEMPTION		608,489	608,489	630,888	610,247		(1,758)		(1,758)		608,489				24,157	07/01/2013
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		03/01/2009	Various		2,812,682	2,812,682	2,812,682	2,838,370		(3,100)		(3,100)		2,835,270		(22,588)	(22,588)	174,685	03/01/2014
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS		06/01/2009	Various		378,469	378,469	378,469	380,966		(452)		(452)		380,514		(2,045)	(2,045)	23,049	06/01/2014
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS		06/01/2009	Various		445,608	445,608	445,608	448,548		(532)		(532)		448,016		(2,408)	(2,408)	27,138	06/01/2014
59018Y-J3-6	MERRILL LYNCH & CO		07/23/2009	Various		5,629,475	5,500,000	5,492,300	5,494,199		729		729		5,494,928		134,547	134,547	292,333	08/15/2012
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		12/28/2009	Various		550,776	536,035	371,996	582,645		221,466	174,288	47,178		550,776				748	10/25/2037
59217E-AQ-7	MET LIFE GLOBAL FUNDING		06/05/2009	DEUTSCHE BANK SECURITIES		15,372,450	15,000,000	14,956,800	14,987,421		4,049		4,049		14,991,470		380,980	380,980	403,125	05/05/2010
991100-9A-8	METAVANTE CORPORATION TERM LOAN B		05/20/2009	Various		5,902,213	6,211,209	6,013,487	6,033,386		12,601		12,601		6,045,987		(143,774)	(143,774)	137,753	11/01/2014
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		11/10/2009	SCHEDULED REDEMPTION		673,986	648,347	645,341	645,020		3,327		3,327		673,986				6,709	11/27/2011
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		12/31/2009	Various		3,208,119	6,472,767	2,465,780	2,451,201		320,424		320,424		2,798,932		409,187	409,187		04/08/2012
591894-BW-9	METROPOLITAN EDISON		08/13/2009	MORGAN STANLEY DEAN WITTER		5,076,950	5,000,000	4,775,050	4,831,421		17,743		17,743		4,849,165		227,785	227,785	214,635	04/01/2014
593171-AS-0	MEZZ 2004-C2, A		12/01/2009	Various		58,269	58,269	55,783	58,152		2,430	2,313	117		58,269				1,822	10/15/2040
59317A-AA-9	MEZZ 2006-C4 A		05/01/2009	SCHEDULED REDEMPTION		615,864	615,864	615,852			615,864		615,864		615,864				11,562	09/15/2016
593171-BJ-9	MEZZCAP 2005-C3, A		12/01/2009	Various		98,507	98,507	94,230	98,506		4,276	4,276			98,507				4,144	09/11/2015
552953-AE-1	MGM GRAND INC		05/13/2009	GOLDMAN, SACHS & CO.		3,642,500	4,700,000	4,707,125	4,702,013		(344)		(344)		4,701,669		(1,059,169)	(1,059,169)	313,807	02/01/2011
61913P-AG-7	MHL 2004-2 A1		12/25/2009	SCHEDULED REDEMPTION		2,361,011	2,361,011	2,366,176	2,362,731		(1,720)		(1,720)		2,361,011				10,827	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2		12/25/2009	SCHEDULED REDEMPTION		631,042	631,042	631,042	631,042						631,042				1,719	02/25/2035
61913P-AS-1	MHL 2005-1 1M1		12/25/2009	SCHEDULED REDEMPTION		1,577,605	1,577,605	1,577,605	1,577,605						1,577,605				4,814	02/25/2035
61915R-AK-2	MHL 2005-3 A1		12/25/2009	SCHEDULED REDEMPTION		3,336,580	3,336,580	3,298,553	3,258,974		38,027		38,027		3,336,580				7,773	08/25/2035
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		09/10/2009	Various		3,490,101	3,939,699	3,939,699	3,939,699						3,939,699		(449,598)	(449,598)	89,384	10/31/2013

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
59562H-AH-1	MIDAMERICAN FUNDING LLC 144A		03/01/2009	MATURED		9,500,000	9,500,000	9,477,450	9,499,334		666		666		9,500,000				301,103	03/01/2009
598326-AA-4	MIDWEST ISO 8.75% SR NTS		01/20/2009	MERRILL LYNCH CAPITAL MARKETS		16,312,500	15,000,000	14,928,750	15,154,447		(2,868)		(2,868)		15,151,579		1,160,921	1,160,921	204,167	06/01/2012
598326-A#-3	MIDWEST ISO SR NTS		10/07/2009	MATURED		4,000,000	4,000,000	3,985,313	4,011,532		(11,532)		(11,532)		4,000,000				144,400	10/07/2009
60467M-AA-9	MIRANT MID-ATLAN		02/25/2009	BROADPOINT FINANCIAL		1,660,634	1,690,213	1,566,258	1,633,472		4,473		4,473		1,637,946		22,689	22,689	98,245	06/30/2012
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		05/19/2009	Various		1,104,433	1,185,187	1,185,187	1,185,187						1,185,187		(80,753)	(80,753)	14,194	01/03/2013
553054-AA-5	MISC CAPITAL LTD	F	07/01/2009	MATURED		15,000,000	15,000,000	14,987,150	14,998,565		1,435		1,435		15,000,000				750,000	07/01/2009
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		04/15/2009	BANK OF AMERICA		810,000	900,000	900,000	900,000						900,000		(90,000)	(90,000)	7,007	09/01/2035
59020U-SJ-5	MLMI 2005-A2 A2		12/01/2009	SCHEDULED REDEMPTION		2,223,993	2,223,993	2,171,955	2,098,739		47,929		47,929		2,223,993				60,951	02/25/2035
59020U-3B-9	MLMI 2006-HE1, A-2B		10/26/2009	SCHEDULED REDEMPTION		5,075,722	5,075,722	5,075,722	5,075,722						5,075,722				10,617	12/25/2036
59022H-AU-6	MLMT 2002-MW1, A4		05/21/2009	BANK OF AMERICA		35,681,459	36,225,000	37,025,874	36,543,993		(38,986)		(38,986)		36,505,006		(823,547)	(823,547)	995,125	07/12/2034
59022H-BM-3	MLMT 2003-KEY1, A2		12/01/2009	SCHEDULED REDEMPTION		48,272	48,272	48,513			(241)		(241)		48,272				178	11/12/2035
59022H-CP-5	MLMT 2003-KEY1, A3		09/11/2009	BARCLAYS BANK		10,202,344	10,000,000	10,049,556	10,017,482		(4,859)		(4,859)		10,012,623		189,721	189,721	387,363	11/12/2035
59022H-CQ-3	MLMT 2003-KEY1, A4		09/10/2009	BARCLAYS BANK		25,398,438	25,000,000	25,283,413	25,317,784		(42,312)		(42,312)		25,275,472		122,965	122,965	1,032,656	11/12/2035
59022H-MY-5	MLMT 2005-LC1, A3		09/30/2009	COHEN BROS & CO		3,009,375	3,000,000	3,016,339	3,009,862		(2,450)		(2,450)		3,007,411		1,964	1,964	147,211	01/12/2044
59022H-NB-4	MLMT 2005-LC1, ASB		09/11/2009	ICP CAPITAL LLC		10,195,313	10,000,000	10,054,503	10,033,762		(7,896)		(7,896)		10,025,865		169,448	169,448	418,158	01/12/2044
59023B-AL-8	MLMT 2006 C1, D		12/22/2009	Various		4,260,374	16,123,000	5,062,939	15,924,256		23,568		23,568		7,317,258		(3,056,884)	(3,056,884)	460,958	05/12/2039
59023B-AK-0	MLMT 2006-C1, C		12/09/2009	DISTRIBUTION		288,551		288,551	288,551						288,551					05/12/2039
59023B-AM-6	MLMT 2006-C1, E		09/24/2009	Various		2,915,020	12,674,000	625,710	12,452,910		6,060	11,742,009	(11,735,949)		2,789,293		125,727	125,727	599,245	05/12/2039
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		02/02/2009	SCHEDULED REDEMPTION		9,778	9,778	9,778	9,778						9,778				207	08/01/2031
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		12/15/2009	SCHEDULED REDEMPTION		359,254	359,254	359,254	359,254						359,254				29,104	06/15/2031
608190-AF-1	MOHAWK INDUSTRIES INC		08/13/2009	CANTOR, FITZGERALD & CO.		12,120,000	12,000,000	12,040,500	12,016,421		(2,871)		(2,871)		12,013,550		106,450	106,450	725,700	04/15/2012
608190-AG-9	MOHAWK INDUSTRIES INC		08/12/2009	GOLDMAN, SACHS & CO.		11,500,000	11,500,000	11,488,270	11,494,807		1,536		1,536		11,496,343		3,657	3,657	753,889	01/15/2011
608190-AH-7	MOHAWK INDUSTRIES INC		09/03/2009	Various		13,202,500	14,000,000	13,759,040	14,125,408		(11,221)		(11,221)		14,114,187		(911,687)	(911,687)	1,032,177	01/15/2016
608328-AK-6	MOHEGAN TRIBAL GAMING		09/09/2009	J. P. MORGAN SECURITIES, INC.		784,875	975,000	973,781	974,483		101		101		974,584		(189,709)	(189,709)	74,317	04/01/2012
608328-AP-5	MOHEGAN TRIBAL GAMING		09/22/2009	Various		1,412,500	2,000,000	2,010,000	2,007,396		(1,289)		(1,289)		2,006,107		(593,607)	(593,607)	153,583	08/15/2014
L6466#-AA-5	MONDADORI INT'L S.A., DUE 2013	F	05/26/2009	PRINCIPAL PAYMENT		20,000,000	20,000,000	20,000,000	19,963,823		2,590		2,590		19,966,413		33,587	33,587	475,756	12/18/2013
L6466#-AB-3	MONDADORI INT'L S.A., DUE 2015	F	05/26/2009	PRINCIPAL PAYMENT		15,000,000	15,000,000	14,348,972	14,349,702		28,862		28,862		14,378,564		621,436	621,436	366,692	12/18/2015
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		09/30/2009	SCHEDULED REDEMPTION		4,167	4,167	4,101	4,096		71		71		4,167				203	05/10/2014
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		09/30/2009	SCHEDULED REDEMPTION		33,333	33,333	32,801	32,772		562		562		33,333				6,906	05/10/2014
61744#-AF-8	MORGAN CRUCIBLE / MORGANITE INDUSTRIES	R	03/06/2009	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				249,200	03/06/2010
61688A-AX-6	MORGAN JP & CO INC		01/15/2009	MATURED		3,000,000	3,000,000	3,067,590	3,000,438		(438)		(438)		3,000,000				90,000	01/15/2009
617446-C2-3	MORGAN STANLEY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,742,150	1,750,000	1,678,618	1,686,472		4,356		4,356		1,690,828		51,322	51,322	111,271	01/09/2017
61744Y-AD-0	MORGAN STANLEY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,529,898	1,500,000	1,514,100	1,513,101		(784)		(784)		1,512,317		17,581	17,581	62,227	12/28/2017
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		12/01/2009	SCHEDULED REDEMPTION		33,253	33,253	29,274	33,253						33,253				2,002	12/01/2018
61746Y-AB-2	MORGAN STANLEY MTN, SER F, CAPITAL PROTE		09/29/2009	MORGAN STANLEY DEAN WITTER		49,254,000	50,000,000	50,000,000	50,000,000						50,000,000		(746,000)	(746,000)		12/30/2012
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2009	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				62,100	03/01/2018
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		12/05/2009	SCHEDULED REDEMPTION		126,364	126,364	120,871	121,947		4,417		4,417		126,364				4,205	01/05/2025
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		12/01/2009	SCHEDULED REDEMPTION		75,127	75,127	76,003	75,707		(580)		(580)		75,127				3,078	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		12/01/2009	SCHEDULED REDEMPTION		448,983	448,983	404,247	423,170		25,812		25,812		448,983				18,092	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS		12/01/2009	SCHEDULED REDEMPTION		119,819	119,819	119,819							119,819				646	02/01/2015
62443P-AA-7	MOUNTAIN VIEW FUNDING CLO 06-2. CL A-1 L		06/19/2009	TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				193,550	01/15/2021
61746R-EJ-6	MSAC 2003-HE3 M2		12/28/2009	Various		2,855,744	2,855,025	2,884,405	2,809,716		(1,768)		(1,768)		2,855,744				34,839	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2		12/28/2009	Various		3,618,139	3,609,480	3,634,295	3,634,419		(7,211)		(7,211)		3,618,139				68,946	06/25/2034
61755E-AB-4	MSAC 2007-NC4 A2A		12/28/2009	Various		2,700,425	2,688,206	2,629,874	2,688,206			69,454	(69,454)		2,700,425				2,191	05/25/2037
61745M-MZ-3	MSC 1999-CAM1		10/01/2009	SCHEDULED REDEMPTION		7,330,500	7,330,500	7,104,572	7,278,790		51,710		51,710		7,330,500				270,670	03/15/2032
61745M-NE-9	MSC 1999-CAM1, A4		01/01/2009	SCHEDULED REDEMPTION		123,758	123,758	146,368	125,107		(1,348)		(1,348)		123,758				724	03/15/2032
61745M-QM-8	MSC 2003-IQ4, A2		09/16/2009	JEFFERIES & COMPANY, INC.		29,877,825	30,410,000	28,696,120	29,415,038		172,793		172,793		29,587,832		289,993	289,993	983,274	05/15/2040
61746W-H2-9	MSC 2003-T11, A4		05/20/2009	MORGAN STANLEY DEAN WITTER		9,529,297	10,000,000	10,032,422	10,017,746		(1,500)		(1,500)		10,016,246		(486,949)	(486,949)	250,347	06/13/2041
61745M-YZ-0	MSC 2004-IQ7, A3		09/29/2009	BB&T CAPITAL MARKETS		10,000,000	10,000,000	10,232,031	10,117,451		(42,615)		(42,615)		10,074,836		(74,836)	(74,836)	447,319	06/15/2038
617451-BN-8	MSC 2005-HQ7, A2		09/14/2009	ICP CAPITAL LLC		20,050,000	20,000,000	20,083,480	20,053,247		(9,563)		(9,563)		20,043,684		6,316	6,316	834,335	11/14/2042
61745M-5F-6	MSC 2005-T19, AAB		09/09/2009	FTN FINANCIAL		7,035,000	7,000,000	7,038,472	7,021,777		(3,636)		(3,636)		7,018,140		16,860	16,860	266,995	06/12/2047

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
61750H-AJ-5	MSC 2006-HQ10 C		12/10/2009	DISTRIBUTION		114,125		114,125							114,125					11/12/2041
617451-FY-0	MSC 2006-HQ8, J		09/30/2009	Various		1,485,320	6,000,000	5,539,758	5,850,610		18,120	248,328	(230,208)		5,620,403		(4,135,083)	(4,135,083)	165,712	03/12/2044
617451-FZ-7	MSC 2006-HQ8, K		09/30/2009	Various		1,365,000	6,500,000	1,467,038	6,157,413		9,574	4,577,286	(4,567,713)		1,589,700		(224,700)	(224,700)	293,618	03/12/2044
78464Q-AA-5	MSC 2006-SRR1, D COMMERICAL RE		09/30/2009	Various		500,000	10,000,000	742,081	10,030,427		(395,944)	9,257,919	(9,653,863)		376,565		123,435	123,435	185,256	08/25/2046
78466P-AD-9	MSC 2007-SRR4, E COMMERICAL RE		09/25/2009	Various		892,822	14,950,000	952,434	14,950,000			13,997,566	(13,997,566)		952,434		(59,612)	(59,612)	72,687	11/20/2052
78466P-AE-7	MSC 2007-SRR4, F COMMERICAL RE		09/25/2009	Various		852,738	13,400,000	1,127,848	13,400,000			12,272,152	(12,272,152)		1,127,848		(275,110)	(275,110)	90,276	11/20/2052
61745M-NT-6	MSCI 1999-LIFE1		09/01/2009	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,978,772	1,998,299		1,701		1,701		2,000,000				109,266	04/15/2033
991092-9A-7	MSCI INC. TERM LOAN B		05/29/2009	Various		940,750	990,000	985,968	985,690		331		331		986,021		(45,271)	(45,271)	20,797	11/20/2014
57060N-AA-4	MSCLO 2005-1A A LOANS		10/20/2009	SCHEDULED REDEMPTION		915,806	915,806	714,329			201,477		201,477		915,806				4,966	04/20/2017
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-JJ-0	MSDWC 2001-IQA, A3		12/01/2009	SCHEDULED REDEMPTION		1,949,669	1,949,669	2,038,122	1,959,036		(13,612)		(13,612)		1,949,669				71,971	12/18/2032
61746W-GB-0	MSDWC 2001-TOP1, A4		02/04/2009	Various		9,385,310	9,370,756	10,519,406	9,881,394		(33,966)		(33,966)		9,847,428		(462,118)	(462,118)	153,910	02/15/2033
61746W-LV-0	MSDWC 2001-TOP5, C		09/30/2009	BANK OF AMERICA		4,365,000	4,500,000	4,522,676	4,508,102		(2,029)		(2,029)		4,506,073		(141,073)	(141,073)	255,360	10/15/2035
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
61746W-MV-9	MSDWC 2002-HQ, A3		08/04/2009	Various		12,630,804	12,100,737	13,383,798	12,576,269		(124,120)		(124,120)		12,452,149		178,655	178,655	560,299	04/15/2034
61746W-MX-5	MSDWC 2002-HQ, C		09/30/2009	BANK OF AMERICA		7,867,148	7,608,000	8,639,835	8,013,815		(90,886)		(90,886)		7,922,929		(55,781)	(55,781)	433,617	04/15/2034
61746W-QF-0	MSDWC 2002-IQ2, A4		08/04/2009	Various		15,188,742	14,750,000	15,580,508	15,140,723		(151,683)		(151,683)		14,989,040		199,703	199,703	563,976	12/15/2035
61746W-PG-9	MSDWC 2002-TOP7, B		09/30/2009	BANK OF AMERICA		1,900,000	2,000,000	2,010,698	2,004,339		(916)		(916)		2,003,423		(103,423)	(103,423)	102,684	01/15/2039
61746W-ZA-1	MSDWC 2003-TOP9, A2		09/10/2009	LIBERTAS		13,135,078	13,000,000	12,833,596	12,893,187		25,699		25,699		12,918,886		216,192	216,192	486,113	11/13/2036
61744C-YM-2	MSHEL 2006-2, A2		01/26/2009	SCHEDULED REDEMPTION		521,245	521,245	521,266	521,245						521,245				261	02/25/2036
617490-AC-4	MSIX 2006-1, A2		12/28/2009	SCHEDULED REDEMPTION		3,947,538	3,947,538	3,947,538	3,947,538						3,947,538				9,278	07/25/2036
61748H-AN-1	MSM 2004-5AR 1A2		12/01/2009	SCHEDULED REDEMPTION		242,684	242,684	241,881	242,038		646		646		242,684				5,139	07/25/2034
61749T-AA-2	MSM 2006-105L, A1		12/28/2009	Various		570,303	545,589	556,493	143,023	401,845	13,736	11,734	403,846		570,303				29	08/25/2036
61748H-HC-8	MSMT 2004-11AR I-A2B		12/25/2009	SCHEDULED REDEMPTION		563,449	563,449	563,449	563,604		(155)		(155)		563,449				2,336	01/25/2035
61748H-VW-8	MSMT 2006-2 6PT		12/01/2009	Various		1,675,123	1,366,012	1,632,492	1,633,766		29,225	(531)	29,756		1,675,123				32,873	02/25/2036
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		12/01/2009	Various		376,254	822,419	363,416	401,416			38,000	(38,000)		363,416		12,838	12,838	37,391	12/01/2009
62827K-AA-4	MUTUAL FUND FEE TRUST XX		12/31/2009	Various		542,074	473,561	424,025	257,084		294,016	16,343	277,672		521,761		20,312	20,312		03/02/2010
57164R-AJ-1	MVCOT 2004-2A, A		12/01/2009	SCHEDULED REDEMPTION		686,057	686,057	686,056	686,057						686,057				17,234	10/20/2026
57164R-AS-1	MVCOT 2005-1, A		12/20/2009	SCHEDULED REDEMPTION		161,735	161,735	161,734			1		1		161,735				1,215	04/20/2027
57164R-AW-2	MVCOT 2005-2, A		12/01/2009	SCHEDULED REDEMPTION		3,617,898	3,617,898	3,596,209	3,602,496		15,402		15,402		3,617,898				116,327	10/20/2027
57164U-AC-9	MVCOT 2006-2A C		12/01/2009	SCHEDULED REDEMPTION		147,799	147,799	147,797	147,798		2		2		147,799				3,535	10/20/2028
571628-AC-0	MVCOT 2007-1A C		12/01/2009	SCHEDULED REDEMPTION		18,323	18,323	18,323							18,323				89	05/20/2029
571628-AD-8	MVCOT 2007-1A D		12/01/2009	SCHEDULED REDEMPTION		13,742	13,742	13,742							13,742				70	05/20/2029
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		09/09/2009	Various		4,961,405	5,286,405	5,120,715	5,112,672		19,415		19,415		5,132,087		(170,682)	(170,682)	20,110	05/22/2014
65536V-AD-9	NAAC 2006-AR2 1A4		12/10/2009	DISTRIBUTION		1,486,563		1,486,563	1,486,563						1,486,563					08/25/2036
629568-AN-6	NABORS INDUSTRIES INC .940000% 05/15/201		12/16/2009	EXCHANGE		4,452,727	4,500,000	4,344,120	4,421,441		31,285		31,285		4,452,727				45,942	05/15/2011
629570-AB-8	NABORS INDUSTRIES LTD		01/29/2009	WARBURG DILLION READ LLC		13,048,750	13,000,000	12,892,490	12,988,857		1,560		1,560		12,990,417		58,333	58,333	295,750	08/15/2009
991553-9A-8	NALCO COMPANY TERM B		06/05/2009	Various		4,863,985	4,882,365	4,889,757	4,890,283		(7,918)		(7,918)		4,882,365		(18,380)	(18,380)	85,540	11/04/2010
655356-JF-1	NASC 1998-D6, A1B		09/11/2009	SCHEDULED REDEMPTION		254,822	254,822	247,058	254,219		603		603		254,822				6,398	03/15/2030
655356-JG-9	NASC 1998-D6, A1C		08/05/2009	BANK OF AMERICA		14,416,795	13,645,000	15,110,048	14,202,960		(113,927)		(113,927)		14,089,033		327,762	327,762	606,031	03/15/2030
632508-AC-7	NATIONAL AMUSEMENTS INC. SER B SR NTS, D		08/01/2009	Various		24,876,213	33,664,445	36,246,329	31,500,000			10,787,799	(10,787,799)		24,876,213				59,744	12/31/2010
632508-AE-3	NATIONAL AMUSEMENTS, INC. SENIOR NOTES S		12/31/2009	Various		28,097,659	23,073,046	13,122,152							21,674,211		6,423,448	6,423,448	996,811	12/31/2010
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		12/31/2009	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				18	02/28/2013
63534P-AC-1	NATIONAL CITY BANK		01/26/2009	WARBURG DILLION READ LLC		20,000,000	20,000,000	19,990,600	19,996,611		82		82		19,996,693		3,307	3,307	151,556	12/15/2011
63534P-AG-2	NATIONAL CITY BANK		09/09/2009	ALLSTATE LIFE REINSURANCE		1,975,558	2,000,000	1,993,100	1,993,937		393		393		1,994,330		(18,772)	(18,772)	87,644	06/07/2017
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		12/31/2009	SCHEDULED REDEMPTION		84,615	84,615	84,615	84,615						84,615				395	09/29/2013
637432-KT-1	NATIONAL RURAL UTIL COOP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,554,333	1,500,000	1,496,655	1,496,897		186		186		1,497,083		57,250	57,250	90,379	02/01/2018
637640-AD-5	NATIONAL SEMICONDUCTOR		11/30/2009	BROADPOINT FINANCIAL		2,575,000	2,500,000	2,499,275	2,499,475		129		129		2,499,605		75,395	75,395	148,625	06/15/2012
63536S-AA-7	NATL CITY BK OF INDIANA		01/08/2009	BANK OF AMERICA		2,518,179	3,330,000	949,823	1,017,975		2,710		2,710		1,020,685		1,497,494	1,497,494	16,511	07/01/2018
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		05/19/2009	Various		2,006,782	2,293,465	2,262,034	2,260,674		2,773		2,773		2,263,448		(256,666)	(256,666)	41,274	11/01/2013
990685-9C-5	NE ENERGY, INC. SYNTHETIC LETTER OF CRED		05/19/2009	MORGAN STANLEY DEAN WITTER		258,566	295,504	291,053	291,276		359		359		291,635		(33,069)	(33,069)	9,713	11/01/2013
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN		10/27/2009	SCHEDULED REDEMPTION		35,660	35,660	35,792	35,790		(130)		(130)		35,660				14,072	04/06/2013
64031N-AA-6	NELNET INC		07/28/2009	TENDER OFFER		9,700,000	10,000,000	9,980,200	10,197,717		(79,106)		(79,106)		10,118,611		(418,611)	(418,611)	637,396	06/01/2010

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
990832-9A-7	NEP II, INC. TERM LOAN B		05/19/2009	Various		850,191	982,489	982,489	982,489						982,489		(132,298)	(132,298)	11,153	02/16/2014
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2009	SCHEDULED REDEMPTION		1,410,675	1,410,675	1,401,803	1,401,907		8,768		8,768		1,410,675				71,177	06/30/2027
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS	R	12/17/2009	SCHEDULED REDEMPTION		1,371,000	1,371,000	1,371,000	1,365,802		5,198		5,198		1,371,000				79,718	10/17/2015
64572*-AQ-7	NEW JERSEY AMER WATER CO GEN MTG BONDS		02/19/2009	BARCLAYS BANK		21,850,000	20,000,000	20,000,000	20,286,697		(1,658)		(1,658)		20,285,038		1,564,962	1,564,962	816,583	02/01/2024
648053-AC-0	NEW PLAN EXCEL REALTY TR	R	03/30/2009	Various		6,097,843	13,547,000	3,079,525	3,522,220						3,522,220		2,575,623	2,575,623		02/01/2011
648053-AD-8	NEW PLAN EXCEL REALTY TR	R	03/30/2009	Various		396,500	1,000,000	249,581	250,000						250,000		146,500	146,500	11,336	01/15/2015
648053-AE-6	NEW PLAN EXCEL REALTY TR	R	02/10/2009	GREENWICH CAPITAL MARKETS, INC.		5,210,694	10,000,000	2,496,836	2,500,000						2,500,000		2,710,694	2,710,694	210,694	09/15/2012
651060-AJ-4	NEWCA 2006-8 VI COMMERICAL RE	F	03/20/2009	COHEN BROS & CO		600,000	15,000,000	15,000,000	15,078,631		(3,322)		(3,322)		15,075,309		(14,475,309)	(14,475,309)	75,837	11/25/2052
65334H-AJ-1	NEXEN INC	A	08/05/2009	CITIBANK		2,123,060	2,000,000	1,988,900			3		3		1,988,903		134,157	134,157	4,167	07/30/2039
63615#-AA-9	NFL 6.69% SR NTS		10/15/2009	SCHEDULED REDEMPTION		1,344,981	1,344,981	1,415,313	1,395,650		(50,668)		(50,668)		1,344,981				89,979	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS		10/15/2009	SCHEDULED REDEMPTION		1,182,149	1,182,149	1,182,149	1,182,149						1,182,149				77,549	10/15/2017
65537M-AC-0	NHELI 2007-2 2A2		12/29/2009	Various		4,716,757	12,300,000	12,004,800	12,660,617		(360,617)	295,200	(655,817)		12,004,800		(7,288,043)	(7,288,043)	39,593	01/25/2037
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		09/10/2009	Various		7,323,997	7,820,070	7,794,143	7,793,505		4,237		4,237		7,797,742		(473,746)	(473,746)	186,510	08/09/2013
653922-AD-6	NIKE 5.375% MEDIUM TERM NTS, DUE 2009		07/08/2009	MATURED		7,000,000	7,000,000	7,004,690	7,000,345		(345)		(345)		7,000,000				226,795	07/08/2009
990472-9B-0	NISKA GAS STORAGE CANADA ULC ASSET SALE	A	03/17/2009	Various		72,108	72,108	72,108	72,108						72,108				1,110	05/13/2011
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	A	12/31/2009	SCHEDULED REDEMPTION		9,113	9,113	9,113	9,113						9,113				462	05/12/2013
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW	I	12/31/2009	SCHEDULED REDEMPTION		37,374	37,374	37,374	37,374						37,374				686	05/12/2013
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN	I	12/31/2009	SCHEDULED REDEMPTION		55,174	55,174	55,174	55,174						55,174				192	05/12/2013
64109Y-AB-7	NLFLP 2005-1, A2		12/27/2009	SCHEDULED REDEMPTION		77,105	77,105	77,105							77,105				307	02/27/2014
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2009	SCHEDULED REDEMPTION		300,000	300,000	300,000	298,977		1,023		1,023		300,000				21,450	06/01/2018
655042-AC-3	NOBLE DRILLING CORP		03/15/2009	MATURED		4,000,000	4,000,000	4,409,960	4,014,917		(14,917)		(14,917)		4,000,000				139,000	03/15/2009
654894-AG-9	NOBLE ENERGY INC		09/11/2009	JEFFERIES & COMPANY, INC.		4,778,250	5,000,000	4,561,500	4,561,664		25		25		4,561,689		216,561	216,561	407,813	08/01/2097
655844-AL-2	NORFOLK SOUTHERN		04/15/2009	MATURED		5,000,000	5,000,000	4,944,850	5,004,852		(4,852)		(4,852)		5,000,000				155,000	04/15/2009
656531-AH-3	NORSK HYDRO A/S	F	01/15/2009	MATURED		13,000,000	13,000,000	14,172,470	13,005,460		(5,460)		(5,460)		13,000,000				413,400	01/15/2009
665772-CB-3	NORTHERN STATE PWR		01/12/2009	GREENWICH CAPITAL MARKETS, INC.		3,782,310	3,500,000	3,487,715	3,488,112		7		7		3,488,119		294,191	294,191	26,736	06/01/2036
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		12/07/2009	DISTRIBUTION		41,096		41,096	41,096						41,096					12/07/2020
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		11/19/2009	Various		2,883,666	3,822,110	2,387,652		3,616,676	102,127	1,291,663	2,427,140		2,445,774		437,891	437,891	81,216	08/16/2009
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B (8/04)		12/17/2009	Various			1,708,726	581,542		243,910		239,755	4,156							08/16/2011
66977W-AF-6	NOVA CHEMICALS LTD		05/21/2009	SALOMON SMITH BARNEY		3,846,250	4,250,000	4,143,750	4,194,438		6,752		6,752		4,201,190		(354,940)	(354,940)	239,417	01/15/2012
629377-AU-6	NRG ENERGY INC		05/19/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		6,527,500	7,000,000	7,083,750	7,063,651		(4,148)		(4,148)		7,059,503		(532,003)	(532,003)	417,302	02/01/2016
629377-AX-0	NRG ENERGY INC		05/21/2009	LIBERTAS		1,092,750	1,175,000	1,175,000	1,175,000						1,175,000		(82,250)	(82,250)	75,102	01/15/2017
991673-9F-3	NRG ENERGY, INC. CREDIT LINKED DEPOSIT		09/11/2009	Various		9,336,102	10,038,149	10,038,149	10,038,149						10,038,149		(702,047)	(702,047)	343,062	02/01/2013
991673-9G-1	NRG ENERGY, INC. TERM LOAN		10/08/2009	Various		6,942,109	7,345,367	7,345,367	7,345,367						7,345,367		(403,259)	(403,259)	227,483	02/01/2013
64031Q-AN-1	NSLT 2003-1, A4		07/15/2009	Various		7,155,018	7,153,226	7,164,123	7,155,926		(908)		(908)		7,155,018				111,587	01/25/2032
64031Q-AU-5	NSLT 2003-2, A4		06/19/2009	Various		1,984,501	1,984,501	1,984,501	1,984,501						1,984,501				27,265	07/25/2022
67019E-AA-5	NSTAR		04/14/2009	TRANSFER		10,232,699	10,000,000	11,514,861	10,310,291		(77,592)		(77,592)		10,232,699				531,111	02/15/2010
62940H-AG-0	NSTAR 2005-5A, C COMMERICAL RE		03/27/2009	J. P. MORGAN SECURITIES, INC.		370,790	14,831,616	14,542,400	14,547,049		614		614		14,547,664		(14,176,873)	(14,176,873)	216,619	09/22/2045
202864-B@-2	NSTAR GAS 1ST MTG SER K		03/23/2009	BARCLAYS BANK		7,548,170	7,000,000	6,543,460	6,683,351		1,130		1,130		6,684,482		863,689	863,689	127,190	12/30/2033
63860F-AB-9	NSTR 2006-B, AV2		12/28/2009	SCHEDULED REDEMPTION		8,676,719	8,676,719	8,676,719	8,676,719						8,676,719				28,740	09/25/2036
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		09/02/2009	Various		1,275,660	1,278,000	1,278,000	1,278,000						1,278,000		(2,340)	(2,340)	25,749	10/24/2013
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		08/11/2009	SCHEDULED REDEMPTION		181,806	181,806	180,344	180,217		1,589		1,589		181,806				14,851	11/13/2014
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO		11/12/2009	SCHEDULED REDEMPTION		3,385,406	3,385,406	3,385,406	3,385,406						3,385,406				26,083	02/12/2015
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC		12/10/2009	PRINCIPAL PAYMENT		134,130	134,130	134,130	134,130						134,130				10,359	12/31/2012
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK		06/14/2009	MATURED		496,589	496,589	496,589	494,534		2,055		2,055		496,589				25,574	06/14/2009
674599-BF-1	OCCIDENTAL PETE CORP SR DEB		09/15/2009	MATURED		6,000,000	6,000,000	6,047,460	6,003,681		(3,681)		(3,681)		6,000,000				607,500	09/15/2009
675022-A@-6	OCEAN SPRAY CRANBERRIES INC SR NTS		11/15/2009	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				199,000	11/15/2012
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V CLASS C-1		12/10/2009	DISTRIBUTION		140,865		140,865	140,865						140,865					11/28/2018
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V CLASS C2 L		12/31/2009	DISTRIBUTION		131,925		131,925	131,925						131,925					11/28/2018
677502-A@-5	OHIO SAVINGS FINANCIAL CORP SR NTS		10/31/2009	Various		5,089,386	40,000,000										5,089,386	5,089,386		10/20/2015
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2009	SCHEDULED REDEMPTION		1,428,951	1,428,951	1,428,951	1,548,282		(119,331)		(119,331)		1,428,951				82,879	02/15/2026
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2009	SCHEDULED REDEMPTION		625,000	625,000	625,000	628,812		(3,812)		(3,812)		625,000				45,188	12/22/2017
681904-AG-3	OMNICARE INC		06/02/2009	Various		2,449,750	2,675,000	2,574,313	2,600,872		6,138		6,138		2,607,010		(157,260)	(157,260)	82,722	06/01/2013
681919-AK-2	OMNICOM GROUP		02/10/2009	TENDER OFFER		4,500,000	4,500,000	4,477,855	4,478,530		105		105		4,478,635		21,365	21,365		02/07/2031
670877-AA-7	OMX TIMBER FIN INV LLC 1		01/28/2009	WACHOVIA SECURITIES		4,192,900	5,000,000	4,099,240	4,121,304		4,499		4,499		4,125,803		67,097	67,097	69,256	01/29/2020

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
68233D-AP-2	ONCOR ELECTRIC DELIVERY		08/14/2009	BANK OF AMERICA		6,414,375	5,500,000	6,482,135	6,423,187		(11,331)		(11,331)		6,411,856		2,519	2,519	436,410	01/15/2033
685048-AA-8	ONGLT 2006-A, A		12/01/2009	SCHEDULED REDEMPTION		2,727,580	2,727,580	2,727,507	2,449,845		34		34		2,727,580				97,573	11/15/2021
68403B-AH-8	OOMLT 2007-FXD2 M1		12/10/2009	DISTRIBUTION		177,300		177,300							177,300					03/25/2037
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		12/30/2009	SCHEDULED REDEMPTION		29,717	29,717	29,717	29,717						29,717				36,040	01/23/2014
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B	I	05/27/2009	Various		1,758,167	1,875,058	1,875,058	1,875,058						1,875,058		(116,891)	(116,891)	22,426	10/02/2013
68389X-AH-8	ORACLE CORP		07/07/2009	Various		4,011,750	4,000,000	3,973,360			2		2		3,973,362		38,388	38,388	1,361	07/08/2039
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		12/30/2009	SCHEDULED REDEMPTION		939,961	939,961	938,040	870,040		1,384		1,384		939,961				56,201	12/30/2020
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		05/19/2009	Various		5,607,202	6,480,367	6,482,002	6,482,149		(274)		(274)		6,481,875		(874,673)	(874,673)	151,678	12/06/2013
690742-AA-9	OWENS CORNING INC		12/01/2009	MORGAN STANLEY DEAN WITTER		4,950,000	5,000,000	5,027,880	5,023,252		(2,174)		(2,174)		5,021,079		(71,079)	(71,079)	327,708	12/01/2016
690742-AB-7	OWENS CORNING INC		12/10/2009	ROYAL BANK OF SCOTLAND PLC		3,246,250	3,500,000	3,430,805	3,432,365		767		767		3,433,132		(186,882)	(186,882)	256,000	12/01/2036
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2009	SCHEDULED REDEMPTION		1,667,500	1,667,500	1,667,500	1,675,151		(7,651)		(7,651)		1,667,500				109,967	03/15/2014
69411#-AA-2	PACIFIC COAST PRODUCERS 8.78% SR SEC NTS		06/30/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,001,041	997,222		2,777		2,777		1,000,000				87,800	06/30/2012
694308-GE-1	PACIFIC GAS & ELECTRIC		01/05/2009	Various		15,705,300	15,000,000	14,613,250	14,636,155		112		112		14,636,267		1,069,033	1,069,033	320,146	03/01/2034
695114-BT-4	PACIFICORP		08/03/2009	Various		13,389,570	10,500,000	11,928,065	11,829,713		(17,638)		(17,638)		11,812,075		1,577,495	1,577,495	584,024	11/15/2031
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		11/01/2009	SCHEDULED REDEMPTION		18,260	18,260	17,690	17,776		484		484		18,260				856	01/01/2019
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		11/01/2009	Various		392,556	392,556	382,145	293,547		(7,670)		(7,670)		392,556				24,747	05/01/2010
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		11/01/2009	Various		785,112	785,112	846,555	592,194		192,918		192,918		785,112				19,868	05/01/2010
69829V-AD-7	PANAMERICAN BEVERAGES INC 7.25% SR NTS	F	07/01/2009	MATURED		15,000,000	15,000,000	15,900,999	15,078,404		(78,404)		(78,404)		15,000,000				1,087,500	07/01/2009
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B	R	05/19/2009	Various		6,245,755	6,860,000	6,579,770	7,315,880		(1,390,178)		(1,390,178)		6,587,510		(341,755)	(341,755)	186,989	01/03/2014
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/19/2009	Various		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				53,177	04/01/2031
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/19/2009	Various		900,000	900,000	900,000	900,000						900,000				9,853	10/01/2031
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		06/19/2009	Various		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				30,092	06/01/2036
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		06/19/2009	TRANSFER		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				91,592	01/01/2040
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		05/19/2009	Various		1,330,337	1,453,578	1,453,578	1,453,578						1,453,578		(123,241)	(123,241)	16,712	05/15/2014
990305-9C-0	PANTRY (THE) INC. DELAYED DRAW TERM LOAN		05/19/2009	Various		382,990	418,470	418,470	418,470						418,470		(35,480)	(35,480)	4,811	05/15/2014
Q7325#-AB-7	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT	D	05/27/2009	EXCHANGE		32,344,738	32,500,000	32,500,000	25,666,597		7,236		7,236	6,833,403	32,344,736		2	1	1,195,695	02/11/2014
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT	D	12/16/2009	Various		21,103,253	23,183,548	23,072,793			85,247		85,247		23,158,159	(1,893,384)	(161,522)	(2,054,907)	836,989	02/11/2014
70109H-AH-8	PARKER-HANNIFIN CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		1,043,819	1,000,000	997,650	997,763		128		128		997,891		45,928	45,928	44,917	05/15/2018
72345W-AE-2	PCAT 2006-A, C		01/25/2009	SCHEDULED REDEMPTION		429,976	429,976	429,968	429,976						429,976				2,067	05/25/2010
71085P-CL-5	PCHLT 2005-3, 1A1		01/20/2009	DISTRIBUTION		422											422	422		08/25/2035
74432G-AB-3	PCMT 2003-PWR1, A2		08/10/2009	MIZUHO SECURITIES USA INC		10,050,000	10,000,000	9,729,297	9,847,372		20,093		20,093		9,867,465		182,535	182,535	314,510	02/11/2036
705006-AA-2	PEARSON PLC (U.K.)	F	06/01/2009	MATURED		2,500,000	2,500,000	2,416,375	2,487,034		12,966		12,966		2,500,000				58,750	06/01/2009
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		12/31/2009	DISTRIBUTION		547,217		547,217							547,217					03/25/2029
70556M-AA-0	PEGASUS AVIATION, INC		12/25/2009	Various		493,053	367,454	328,544	358,372		172,983	35,630	137,353		493,053				186	03/25/2015
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	06/30/2009	Various		844,060	844,060	844,060	844,060						844,060				22,093	06/30/2009
706451-BR-1	PEMEX PROJ FDG MASTER TR	R	10/16/2009	Various		20,020,000	20,000,000	19,884,950	19,885,550		1,024		1,024		19,886,574		133,426	133,426	1,124,410	06/15/2038
70645J-BE-1	PEMEX PROJ FDG MASTER TR	R	01/26/2009	EXCHANGE		2,590,782	2,500,000	2,592,425	2,590,880		(95)		(95)		2,590,785		(4)	(4)	18,863	06/15/2035
707569-AL-3	PENN NATIONAL GAMING INC		05/19/2009	STERNE AGEE & LEACH		955,500	1,050,000	1,020,469	1,025,951		1,236		1,236		1,027,187		(71,687)	(71,687)	51,384	03/01/2015
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		05/20/2009	Various		7,213,989	7,673,191	7,681,818	7,682,545		(1,071)		(1,071)		7,681,474		(467,485)	(467,485)	133,372	10/03/2012
708160-BY-1	PENNEY (JC) CO INC		08/12/2009	MORGAN STANLEY DEAN WITTER		8,003,000	7,550,000	7,458,768	7,484,092		9,812		9,812		7,493,904		509,096	509,096	709,700	08/01/2012
708696-BS-7	PENNSYLVANIA ELECTRIC CO		08/13/2009	WACHOVIA SECURITIES		10,105,400	10,000,000	9,807,617	9,868,918		13,866		13,866		9,882,783		222,617	222,617	451,285	04/01/2014
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		12/29/2009	CALLED @ 100.00000000		550,000	550,000	550,000	550,000						550,000				8,745	08/01/2041
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J		01/02/2009	SCHEDULED REDEMPTION		903,889	903,889	903,889	898,231		5,658		5,658		903,889				93,733	07/02/2018
713409-AC-4	PEPSI BOTTLING GROUP INC		02/25/2009	BARCLAYS BANK		11,319,700	10,000,000	11,445,650	11,275,962		(5,606)		(5,606)		11,270,356		49,344	49,344	351,944	03/01/2029
713411-AB-2	PEPSI BOTTLING HLDGS INC		02/17/2009	MATURED		31,795,000	31,795,000	32,995,166	31,826,159		(31,159)		(31,159)		31,795,000				894,234	02/17/2009
71419Q-AL-2	PERMA 4, 3M	F	03/10/2009	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				31,992	06/10/2042
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOTES	F	07/20/2009	MATURED		2,000,000	2,000,000	2,000,000	1,999,596		20,404		20,404		2,000,000				172,403	07/20/2009
G70464-AB-1	PERU ENHANCED PASS-THRU	F	09/22/2009	Various		4,300,249	5,811,319	3,980,754	3,980,754		401,708		401,708		4,382,461		(82,213)	(82,213)		05/31/2018
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD	F	12/16/2009	FAHNESTOCK & CO., INC.		2,240,000	2,000,000	1,984,340			336		336		1,984,676		255,324	255,324	68,792	08/14/2019
743873-AX-9	PFMLT 2005-1 2A1		12/01/2009	SCHEDULED REDEMPTION		7,440,463	7,440,463	7,251,835	7,265,324		175,138		175,138		7,440,463				194,398	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B		12/01/2009	SCHEDULED REDEMPTION		1,070,200	1,070,200	577,908			492,292		492,292		1,070,200				16,926	10/25/2035
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		12/02/2009	SCHEDULED REDEMPTION		1,096,823	1,096,823	1,096,823	1,096,823						1,096,823				49,536	07/01/2010
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
69336R-AS-9	PHHMC 2005-3 A3		12/01/2009	SCHEDULED REDEMPTION		3,231,493	3,231,493	3,250,026	3,238,947		(7,454)		(7,454)		3,231,493				140,096	06/18/2035

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
69336R-BG-4	PHMMC 2005-4 A2		12/01/2009	SCHEDULED REDEMPTION		7,884,006	7,884,006	7,927,935	7,901,471		(17,465)		(17,465)		7,884,006				306,921	07/18/2035
69336R-BZ-2	PHMMC 2005-5 A3		12/01/2009	SCHEDULED REDEMPTION		5,897,948	5,897,948	5,916,840	5,907,599		(9,651)		(9,651)		5,897,948				214,262	08/18/2035
69336R-CQ-1	PHMMC 2005-6 A4		11/01/2009	SCHEDULED REDEMPTION		6,937,046	6,937,046	6,938,510	6,937,927		(881)		(881)		6,937,046				216,693	11/18/2035
69335V-AA-0	PHMMC 2006-3 A1		12/01/2009	SCHEDULED REDEMPTION		6,726,531	6,726,531	6,787,070	6,770,166		(43,635)		(43,635)		6,726,531				276,860	10/18/2036
69337A-AC-0	PHMMC 2007-1 A5		12/01/2009	SCHEDULED REDEMPTION		15,469,624	15,469,624	15,537,520	15,520,254		(50,629)		(50,629)		15,469,624				587,007	02/18/2037
69337G-AA-1	PHMMC 2007-2 A1		12/01/2009	SCHEDULED REDEMPTION		7,607,135	7,607,135	7,692,959	7,665,790		(58,655)		(58,655)		7,607,135				290,605	05/18/2037
69336Q-AC-6	PHMMC 2007-4 A3		12/01/2009	SCHEDULED REDEMPTION		3,273,829	3,273,829	3,191,450	3,208,831		64,998		64,998		3,273,829				139,288	06/18/2037
69336Q-AE-2	PHMMC 2007-4 A5		01/22/2009	W.J. MAYER & COMPANY		7,546,269	9,418,120	9,236,661	9,305,118		1,714		1,714		9,306,832		(1,760,563)	(1,760,563)	87,469	06/18/2037
718507-BQ-8	PHILLIPS PETE CO		12/07/2009	CANTOR, FITZGERALD & CO.		5,841,113	5,625,000	6,579,619	5,815,404		(126,300)		(126,300)		5,689,104		152,008	152,008	512,695	05/25/2010
718507-BJ-4	PHILLIPS PETROLEUM CO		03/30/2009	Various		14,627,395	14,590,000	15,075,849	14,622,206		(27,576)		(27,576)		14,594,630		32,765	32,765	427,531	03/30/2009
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		05/19/2009	Various		1,665,425	1,970,000	1,970,000	1,970,000						1,970,000		(304,575)	(304,575)	51,821	04/02/2014
72650R-AD-4	PLAINS ALL AMER PIPELINE		08/15/2009	MATURED		4,000,000	4,000,000	3,990,040	3,998,407		1,593		1,593		4,000,000				190,000	08/15/2009
726505-AC-4	PLAINS EXPLORATION & PRO		05/20/2009	BANK OF AMERICA		5,247,188	6,125,000	6,130,313	6,129,414		(233)		(233)		6,129,181		(881,993)	(881,993)	297,378	03/15/2017
72925#-AC-1	PLUM CREEK 7.66% SER J SR NTS		11/12/2009	PRINCIPAL PAYDOWN		1,882,236	1,882,236	1,882,236	1,878,029		1,228		1,228		1,879,257		2,979	2,979	235,889	10/01/2011
69348H-AC-2	PNCMA 1999-CM1, A1B		02/04/2009	Various		10,549,589	10,509,198	11,512,107	10,595,207		(20,632)		(20,632)		10,574,575		(24,986)	(24,986)	136,640	12/10/2032
69348H-BK-3	PNCMA 2000-C1, A2		09/11/2009	Various		9,058,972	9,029,171	10,217,541	9,169,343		(120,779)		(120,779)		9,048,564		10,408	10,408	421,653	02/15/2010
69348H-CM-8	PNCMA 2000-C2, A2		05/19/2009	Various		12,504,371	12,211,465	14,058,037	12,612,540		(123,062)		(123,062)		12,489,477		14,894	14,894	411,013	10/12/2033
69348H-DF-2	PNCMA 2001-C1, A2		05/19/2009	CANTOR FITZGERALD		28,415,626	28,000,000	30,512,886	28,927,225		(228,972)		(228,972)		28,698,253		(282,627)	(282,627)	845,880	03/12/2034
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2009	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
41051P-AJ-5	POLYONE 6.58% SR NTS, DUE 2011		07/21/2009	Various		8,455,000	9,500,000	4,135,768	6,151,250		935,368	1,242,301	(306,933)		5,844,317		2,610,683	2,610,683	404,579	02/23/2011
73316P-BT-6	POPLR 2005-1 M2		02/01/2009	Various		62,722	62,722	61,622	595,190		6,150		6,150		62,722				1,918	05/25/2035
73316P-GK-0	POPLR 2005-5, AF6		12/01/2009	SCHEDULED REDEMPTION		340,194	340,194	340,382	341,107		(913)		(913)		340,194				12,431	11/25/2035
73316P-JR-2	POPLR 2005-6 A6		12/01/2009	SCHEDULED REDEMPTION		26,375	26,375	26,400			(25)		(25)		26,375					01/25/2036
73316P-KG-4	POPLR 2006-B, A-2		12/28/2009	Various		11,095,146	11,095,146	11,095,146	11,487,224						11,095,146				53,351	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	5,275,975						5,275,975				11,866	07/25/2036
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		03/15/2009	Various		12,002,971	12,938,734	12,938,734	12,938,734						12,938,734		(935,762)	(935,762)	158,477	07/15/2030
737415-AH-2	POST APARTMENT HOMES		07/20/2009	Various		9,119,403	10,000,000	9,085,500	9,995,987		16,003	453,500	(437,497)		9,104,990		14,412	14,412	351,222	06/01/2012
737415-AJ-8	POST APARTMENT HOMES LP		07/21/2009	Various		18,600,000	20,000,000	16,396,453	21,723,824		(156,489)		(156,489)		18,003,787		596,213	596,213	815,500	06/01/2013
739227-AA-4	POWER CONTRACT		08/01/2009	SCHEDULED REDEMPTION		3,028,627	3,028,627	3,110,134	3,045,690		(17,063)		(17,063)		3,028,627				189,471	02/01/2010
73932L-AA-1	POWER RECEIVABLES FINANC		10/01/2009	SCHEDULED REDEMPTION		1,767,488	1,767,488	1,766,969	1,767,301		188		188		1,767,488				90,874	01/01/2012
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		12/31/2009	SCHEDULED REDEMPTION		59,961	59,961	58,303	58,337		1,624		1,624		59,961				520	12/31/2022
70069F-CV-7	PPSI 2004-MHQ1 M1		07/15/2009	TRANSFER		20,034,750	20,000,000	20,143,750	20,063,306		(28,556)		(28,556)		20,034,750				125,390	12/25/2034
70069F-EF-0	PPSI 2004-WHQ2, A3D		12/28/2009	SCHEDULED REDEMPTION		2,153,797	2,153,797	2,153,797	2,153,797						2,153,797				12,736	02/25/2035
70069F-DG-9	PPSI 2004-WMF1, A3		09/25/2009	SCHEDULED REDEMPTION		952,307	952,307	952,307	952,307						952,307				5,621	12/25/2034
70069F-DJ-3	PPSI 2004-WMF1, M1		11/25/2009	SCHEDULED REDEMPTION		2,847,948	2,847,948	2,847,948	2,847,948						2,847,948				26,524	12/25/2034
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED		12/24/2009	SCHEDULED REDEMPTION		828,389	828,389	828,389	828,389						828,389				11,690	03/24/2034
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		07/31/2009	Various		140,745	86,612	140,745	140,745		258		258		140,745				578	06/23/2035
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		12/31/2009	SCHEDULED REDEMPTION		1,544,788	1,544,788	1,544,788	1,544,788						1,544,788				282,013	06/30/2012
042059-AB-1	PRIMA SYNTHETIC CDO SYNTHETIC		09/21/2009	DISTRIBUTION		261,513		261,513	261,513						261,513					12/20/2013
060340-A*-7	PRIMER BANCO DEL ISTMO	F	12/15/2009	SCHEDULED REDEMPTION		1,885,978	1,885,978	1,885,978	1,885,978						1,885,978				68,796	12/15/2011
742718-DM-8	PROCTER & GAMBLE CO		11/03/2009	ROYAL BANK OF SCOTLAND PLC		5,613,555	5,450,000	5,427,110			2,593		2,593		5,429,703		183,851	183,851	143,063	02/15/2015
743410-AJ-1	PROLOGIS		02/06/2009	WACHOVIA SECURITIES		2,612,500	5,000,000	4,967,700	5,507,845		(7,198)		(7,198)		5,500,646		(2,888,146)	(2,888,146)	67,188	11/15/2015
743410-AP-7	PROLOGIS TRUST 2.250000% 04/01/2037		08/04/2009	KBC FINANCIAL PRODUCTS USA INC		1,263,750	1,500,000	1,467,500	1,468,739		471		471		1,469,210		(205,460)	(205,460)	28,688	04/01/2037
74367F-AE-8	PROTECTIVE LIFE SECD TR		10/07/2009	MATURED		500,000	500,000	499,415	499,903		97		97		500,000				20,000	10/07/2009
74367F-AH-1	PROTECTIVE LIFE SECD TR		10/21/2009	Various		3,082,090	3,000,000	2,999,040	2,999,663		165		165		2,999,828		82,262	82,262	172,444	08/16/2010
744320-AG-0	PRUDENTIAL FINANCIAL INC		09/11/2009	BANK OF AMERICA		7,985,920	8,000,000	7,388,800	7,536,472		42,981		42,981		7,579,453		406,467	406,467	288,167	06/13/2015
744320-AJ-4	PRUDENTIAL FINANCIAL INC		10/06/2009	BANK OF AMERICA		3,056,280	3,000,000	2,895,510	2,916,690		7,325		7,325		2,924,016		132,264	132,264	176,000	03/15/2016
744320-AP-0	PRUDENTIAL FINANCIAL INC		07/22/2009	WALL STREET ACCESS		2,529,950	2,500,000	2,499,350	2,499,597		74		74		2,499,670		30,280	30,280	78,979	12/14/2011
744320-AX-3	PRUDENTIAL FINANCIAL INC		07/10/2009	WALL STREET ACCESS		999,000	1,000,000	997,620	998,280		246		246		998,527		473	473	33,833	06/15/2012
744320-BD-6	PRUDENTIAL FINANCIAL INC		10/13/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,013,450	5,000,000	4,958,850	4,959,339		381		381		4,959,720		53,730	53,730	289,844	12/01/2037
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		10/20/2009	SCHEDULED REDEMPTION		1,188,246	1,188,246	1,040,084	1,090,166		98,080		98,080		1,188,246				86,257	07/20/2016
74436J-FB-8	PSSF 1999-C2, A2		04/01/2009	SCHEDULED REDEMPTION		3,582,382	3,582,382	3,966,088	3,603,011		(20,629)		(20,629)		3,582,382				32,252	06/16/2031
744573-A*-7	PUBLIC SERVICE ENTERPRISE GROUP 6.89% SR		10/29/2009	MATURED		6,000,000	6,000,000	6,000,000	5,998,312		1,688		1,688		6,000,000				413,400	10/29/2009
745867-AQ-4	PULTE HOMES INC		09/03/2009	CANTOR, FITZGERALD & CO.		21,598,028	23,500,000	22,253,775	22,642,336		102,493		102,493		22,744,829		(1,146,801)	(1,146,801)	1,418,813	01/15/2014

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
74726M-AC-3	QANTAS AIRWAYS 144A	F	06/15/2009	MATURED		25,000,000	25,000,000	24,976,000	25,113,374		(113,374)		(113,374)		25,000,000				968,750	06/15/2009
74728G-AB-6	QBE INSURANCE GROUP LTD	F	10/19/2009	BANK OF AMERICA		5,767,450	5,000,000	5,636,500	5,635,937		(84,505)		(84,505)		5,551,431		216,019	216,019	395,417	03/14/2014
747318-BH-1	QUAD/GRAPHICS SR SECD NTS DUE 2013		12/11/2009	SCHEDULED REDEMPTION		1,300,000	1,300,000	1,322,800	1,311,701		(11,701)		(11,701)		1,300,000				91,390	12/11/2013
748351-AR-4	QUEST 2006-X1, A-2		12/28/2009	SCHEDULED REDEMPTION		1,034,928	1,034,928	1,034,928	1,034,928						1,034,928				3,430	03/25/2036
74834L-AE-0	QUEST DIAGNOSTIC INC		06/18/2009	TENDER OFFER		1,380,655	1,353,000	1,626,117	1,456,872		(18,234)		(18,234)		1,438,637		(57,982)	(57,982)	135,300	07/12/2011
74834L-AK-6	QUEST DIAGNOSTIC INC		06/18/2009	TENDER OFFER		10,906,390	11,000,000	10,979,320	10,991,805		2,003		2,003		10,993,807		(87,417)	(87,417)	685,476	11/01/2010
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
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS		05/30/2009	SCHEDULED REDEMPTION		571,429	571,429	578,075	573,623		(2,194)		(2,194)		571,429				56,914	05/30/2010
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		05/19/2009	Various		2,645,371	2,912,751	2,912,751	2,912,751						2,912,751		(267,380)	(267,380)	82,800	03/31/2013
990424-9A-3	QUINTILES TRANSNATIONAL CORP 2ND LIEN LO		09/09/2009	Various		2,850,000	3,000,000	3,024,331	3,027,430		(3,447)		(3,447)		3,023,984		(173,984)	(173,984)	103,150	03/31/2014
749121-BR-9	QWEST COMMUNICATIONS INT		09/02/2009	SALOMON SMITH BARNEY		3,860,000	4,000,000	4,055,000	4,041,748		(8,406)		(8,406)		4,033,343		(173,343)	(173,343)	319,167	02/15/2014
898613-AA-2	QWEST/TUCKAHOE CTL		12/20/2009	SCHEDULED REDEMPTION		59,872	59,872	62,750			(2,877)		(2,877)		59,872				943	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E		12/07/2009	SCHEDULED REDEMPTION		1,462	1,462	1,462	1,504		(42)		(42)		1,462				143	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E		12/07/2009	SCHEDULED REDEMPTION		2,259	2,259	2,295	2,315		(55)		(55)		2,259				222	12/07/2022
74955W-AG-4	R.H. DONNELLEY CORP		07/01/2009	Various		447,188	4,500,000	206,096	596,250			396,563	(396,563)		199,688		247,500	247,500		01/15/2016
74981M-AJ-8	RACE POINT IV CLO CLASS C LOANS		12/03/2009	MORGAN STANLEY DEAN WITTER		5,891,400	9,000,000	9,000,000	9,000,000						9,000,000		(3,108,600)	(3,108,600)	212,808	08/01/2021
751021-AJ-5	RAIT 2007-2A, C COMMERICAL RE		03/09/2009	FIELDSTONE CAPITAL		725,000	10,000,000	10,000,000	10,027,480		(603)		(603)		10,026,877		(9,301,877)	(9,301,877)	86,088	06/25/2045
751020-AC-2	RAIT CRE CDO I, B COMMERICAL RE	F	03/11/2009	LIBERTAS		1,537,500	15,000,000	14,970,000	15,045,164		(1,404)		(1,404)		15,043,760		(13,506,260)	(13,506,260)	31,224	11/20/2046
751028-A@-0	RALCORP HOLDINGS, SER B, DUE 2010		12/22/2009	SCHEDULED REDEMPTION		2,926,449	3,000,000	2,989,206	2,989,205		10,795		10,795		3,000,000		(73,551)	(73,551)	127,200	12/22/2010
76110H-S4-2	RALI 2005-QA2 A1 II		12/01/2009	SCHEDULED REDEMPTION		78,569	78,569	79,195			(626)		(626)		78,569				310	02/25/2035
759950-EP-9	RAMC 2004-4, MF1		09/01/2009	SCHEDULED REDEMPTION		882,056	882,056	866,310	871,881		10,175		10,175		882,056				22,813	02/25/2035
75970Q-AK-6	RAMC 2007-2 M1		08/31/2009	DISTRIBUTION		75,813		75,813							75,813					06/25/2037
760985-NC-1	RAMP 2002-RZ3, M1		12/01/2009	SCHEDULED REDEMPTION		834,900	834,900	834,741	783,928		36		36		834,900				25,731	08/25/2032
760985-4U-2	RAMP 2004-RZ2 AI6		12/01/2009	SCHEDULED REDEMPTION		645,835	645,835	639,502	605,809		5,820		5,820		645,835				22,612	03/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1		06/19/2009	TRANSFER		10,520,000	10,520,000	10,520,000	10,520,000						10,520,000				46,470	12/25/2034
76110W-NG-7	RASC 2002-KS2 AI5		03/01/2009	SCHEDULED REDEMPTION		123,005	123,005	123,004	123,005						123,005				2,497	04/25/2032
76110W-PD-2	RASC 2002-KS4		12/01/2009	SCHEDULED REDEMPTION		878,564	878,564	890,503	882,249		(3,685)		(3,685)		878,564				34,307	07/25/2032
76110W-S2-3	RASC 2005-KS3, M2		06/19/2009	TRANSFER		7,065,000	7,065,000	7,065,000	7,065,000						7,065,000				28,824	04/25/2035
76110W-S3-1	RASC 2005-KS3, M3		06/19/2009	TRANSFER		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				21,128	04/25/2035
76110W-U6-1	RASC 2005-KS4, M1		06/19/2009	TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				41,285	05/25/2035
45660N-VH-5	RAST 2003-A11 A9		12/01/2009	SCHEDULED REDEMPTION		597,478	597,478	603,172	600,368		(2,890)		(2,890)		597,478				23,665	11/25/2033
45660N-VZ-5	RAST 2003-A13		12/01/2009	SCHEDULED REDEMPTION		1,823,115	1,823,115	1,758,740	1,768,397		54,718		54,718		1,823,115				60,017	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
45660N-K8-7	RAST 2004-A4 A15		12/01/2009	SCHEDULED REDEMPTION		294,460	294,460	291,672	291,363		3,097		3,097		294,460				12,991	08/25/2034
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		10/02/2009	Various		3,696,638	4,421,250	4,052,813	4,093,811		78,165		78,165		4,171,976		(475,338)	(475,338)	99,990	01/30/2014
754730-AB-5	RAYMOND JAMES FINANCIAL		10/19/2009	BANK OF AMERICA		5,458,250	5,000,000	4,999,150			10		10		4,999,160		459,091	459,091	74,056	08/15/2019
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		11/12/2009	KBC FINANCIAL PRODUCTS USA INC		3,512,520	3,300,000	3,519,291	3,471,509		(38,418)		(38,418)		3,433,091		79,429	79,429	134,750	10/15/2012
755111-BQ-3	RAYTHEON CO		12/11/2009	CALLED @ 104.753		11,522,830	11,000,000	11,166,730	11,145,565		(65,982)		(65,982)		11,079,584		443,246	443,246	749,864	01/15/2011
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2009	SCHEDULED REDEMPTION		323,889	323,889	336,196	336,935		(13,046)		(13,046)		323,889				33,555	09/30/2012
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2009	SCHEDULED REDEMPTION		1,909,057	1,909,057	1,909,057	1,909,057						1,909,057				172,770	09/30/2011
68578@-AA-5	RBS ORECK TERM LOAN		07/31/2009	Various		190,812	937,518	832,716	136,434		2,221		2,221		125,990		64,822	64,822	72	02/02/2012
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		09/03/2009	Various		3,807,325	3,960,000	3,925,909	3,925,617		4,246		4,246		3,929,863		(122,538)	(122,538)	104,972	05/20/2014
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		06/30/2009	Various		963,437	2,947,500	762,788	2,947,500		5,751	2,195,888	(2,190,136)		757,364		206,073	206,073	5,894	03/02/2014
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		06/30/2009	Various		1,081,017	1,630,568	1,206,365	1,631,262		(86)	457,905	(457,991)		1,173,271		(92,254)	(92,254)	45,407	10/10/2013
990897-9A-0	REALOGY CORP. TERM B		06/30/2009	Various		5,111,226	7,709,594	5,548,171	7,655,751		6,817	2,113,427	(2,106,610)		5,549,141		(437,915)	(437,915)	252,676	10/10/2013
75621L-AK-0	RECKSON OPERATING PRTSHP		07/28/2009	Various		9,600,000	12,000,000	8,863,505	11,986,536		24,546	3,119,335	(3,094,789)		8,891,747		708,254	708,254	512,000	03/31/2016
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		07/02/2009	Various		8,438,861	8,698,407	8,491,004	8,698,407		(202,613)	163,911	(366,524)		8,539,286		(100,425)	(100,425)	307,859	10/27/2013
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B		06/19/2009	TRANSFER		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				435,276	08/23/2017
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		05/05/2009	Various		3,878,594	19,658,679	4,718,083	4,718,083						4,718,083		(839,489)	(839,489)		01/25/2036
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		10/25/2009	DISTRIBUTION		314,329		314,329	314,329						314,329					01/25/2036
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		11/16/2009	SCHEDULED REDEMPTION		901,322	901,322	901,322	901,322						901,322				13,649	05/15/2034
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		12/31/2009	DISTRIBUTION		128,310		128,310	128,310						128,310					05/15/2034
7591EL-AA-7	REGIONS FINANCING TR II		06/15/2009	CANTOR, FITZGERALD & CO.		10,120,000	15,000,000	8,451,833	8,456,966		4,267		4,267		8,461,233		1,658,767	1,658,767	578,215	05/15/2047
758940-AF-7	REGIONS FINL CORP		04/01/2009	VARIOUS		(1,097,755)												(1,097,755)		03/01/2011
76009N-AE-0	RENT A CENTER		05/19/2009	Various		6,575,000	6,575,000	6,733,500	6,587,365		(11,270)		(11,270)		6,576,095		(1,095)	(1,095)	230,781	05/01/2010
76009N-9C-6	RENT-A-CENTERS, INC. TLB		05/27/2009	Various		4,771,432	5,156,983	5,160,268	5,160,659		(456)		(456)		5,160,203		(388,771)	(388,771)	64,715	06/30/2012

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
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		07/01/2009	Various		10,745,378	10,745,378	10,745,378	10,745,378						10,745,378				277,128	11/30/2012
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		09/11/2009	Various		4,784,746	5,479,204	5,328,511	5,328,958		20,021		20,021		5,348,979		(564,233)	(564,233)	278,274	11/30/2013
76110V-LA-4	RFMS2 02 HI4 A-6		12/01/2009	SCHEDULED REDEMPTION		547,927	547,927	547,738	520,467		116		116		547,927				19,701	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7		12/01/2009	SCHEDULED REDEMPTION		44,112	44,112	45,680			(1,568)		(1,568)		44,112				278	07/25/2026
76110V-JX-7	RFMS2 2002-H13		12/01/2009	SCHEDULED REDEMPTION		2,822,276	2,822,276	2,821,668	2,785,582		229		229		2,822,276				116,893	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7		12/01/2009	SCHEDULED REDEMPTION		369,096	369,096	368,919	348,635		69		69		369,096				15,774	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7		12/01/2009	SCHEDULED REDEMPTION		2,155,202	2,155,202	2,154,099	2,154,745		457		457		2,155,202				76,228	01/25/2028
76110V-KG-2	RFMS2 2002-HS2		12/01/2009	SCHEDULED REDEMPTION		458,009	458,009	458,502	458,046		(37)		(37)		458,009				15,575	01/25/2032
76110V-MG-0	RFMS2 2003-HI1		12/01/2009	SCHEDULED REDEMPTION		780,561	780,561	780,435	780,503		58		58		780,561				24,895	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6		12/01/2009	SCHEDULED REDEMPTION		892,338	892,338	892,136	892,248		90		90		892,338				35,942	07/25/2028
43718W-AD-4	RFMS2 2007-HI1 A4		11/30/2009	DISTRIBUTION		444,750		444,750							444,750					03/25/2037
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		05/28/2009	Various		1,986,250	2,481,250	2,481,250	2,481,250						2,481,250		(495,000)	(495,000)	27,068	06/04/2014
75953M-AC-4	RNLT 2001-1 A3		01/13/2009	GREENWICH CAPITAL MARKETS, INC.		1,479,526	1,464,028	1,560,905	1,473,206		(778)		(778)		1,472,428		7,098	7,098	25,391	09/15/2011
75953M-AD-2	RNLT 2001-1 A4		01/13/2009	GREENWICH CAPITAL MARKETS, INC.		6,299,531	6,000,000	5,837,181	5,934,200		996		996		5,935,195		364,336	364,336	113,538	09/15/2015
773903-AD-1	ROCKWELL AUTOMATION		09/09/2009	ALLSTATE LIFE REINSURANCE		5,295,980	5,000,000	4,992,450	4,993,077		421		421		4,993,498		302,482	302,482	218,153	12/01/2017
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/31/2009	SCHEDULED REDEMPTION		175,493	147,337	147,196	147,337						175,493				83,841	07/30/2012
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	R	07/12/2009	Various		30,919,444	30,919,444	32,821,673	31,454,149		(477,868)		(477,868)		30,976,281		(56,838)	(56,838)	2,043,478	05/12/2010
776696-AC-0	ROPER INDUSTRIES INC		10/06/2009	CANTOR, FITZGERALD & CO.		3,138,960	3,000,000	2,999,340			5		5		2,999,345		139,615	139,615	19,271	09/01/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		11/01/2009	Various		23,209	23,209	22,132	22,304		905		905		23,209				1,338	09/01/2017
779273-AE-1	ROUSE CO (RSE)		03/30/2009	GOLDMAN, SACHS & CO.		2,700,000	10,000,000	3,847,123	4,100,000						4,100,000		(1,400,000)	(1,400,000)		04/30/2009
779273-AF-8	ROUSE CO (RSE)		01/29/2009	GOLDMAN, SACHS & CO.		1,365,000	4,000,000	1,357,186	1,360,000						1,360,000		5,000	5,000		09/15/2012
779382-AK-6	ROWAN COMPANIES INC		07/22/2009	Various		8,745,700	8,500,000	8,443,985			35		35		8,444,020		301,680	301,680	6,563	08/01/2019
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		12/31/2009	SCHEDULED REDEMPTION		42,393	42,393	42,094	42,108		285		285		42,393				1,559	04/16/2013
75405R-AA-1	RPRO 2005, G		12/21/2009	SCHEDULED REDEMPTION		956,560	956,560	956,560	956,560						956,560				11,432	03/23/2024
749866-AB-7	RREEF AMERICA REIT II SER. B SR NTS		10/22/2009	PRINCIPAL PAYDOWN		7,327,064	7,500,000	7,500,000	7,500,000						7,500,000		(172,936)	(172,936)	414,975	09/16/2010
749866-AA-9	RREEF AMERICA REIT II, SER. A		10/22/2009	PRINCIPAL PAYDOWN		7,650,000	7,500,000	7,949,693	7,959,548		(216,107)		(216,107)		7,743,440		(93,440)	(93,440)	414,975	09/16/2010
74973D-AB-5	RSHB CAPTL (RUSS AG BK)	F	12/14/2009	GOLDMAN, SACHS & CO.		6,052,500	6,000,000	6,000,000	6,000,000						6,000,000		52,500	52,500	411,535	05/15/2017
78355H-HK-8	RYDER SYSTEM INC MTN		01/26/2009	MATURED		10,000,000	10,000,000	10,000,000	9,999,810		190		190		10,000,000				151,583	01/26/2009
47922*-AM-8	S.C. JOHNSON & SON 6.74% SR NTS, DUE 201		12/04/2009	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				202,200	12/04/2013
785583-AC-9	SABINE PASS LNG LP		05/19/2009	JEFFERIES & COMPANY, INC.		970,270	1,169,000	1,148,543	1,150,976		1,203		1,203		1,152,179		(181,909)	(181,909)	40,493	11/30/2013
81375W-AC-0	SABR 2004-OP1, M2		12/28/2009	SCHEDULED REDEMPTION		583,591	583,591	583,591	591,053		(7,462)		(7,462)		583,591				6,757	02/25/2034
785778-QJ-3	SACO 2006-3, A1		12/28/2009	Various		432,391	1,432,034	1,209,648	245,572	1,184,507	248,158	242,132	1,190,533		432,391				4,332	04/25/2036
785779-AA-7	SACO 2006-6, A		12/28/2009	Various		675,111	5,122,023	3,491,021	851,695	1,189,793	(1,409,141)	(1,170,372)	951,025		675,111				12,351	06/25/2036
86360X-AA-8	SACO 2006-GEL3, A1		12/28/2009	Various		9,783,249	8,889,050	8,889,050	8,615,328		869,825		869,825		9,783,249				22,781	07/25/2036
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		05/29/2009	Various		1,814,744	1,955,000	1,955,000	1,955,000						1,955,000		(140,256)	(140,256)	33,034	11/16/2013
797224-AA-0	SAN CLEMENTE LEASING LLC		11/27/2009	SCHEDULED REDEMPTION		335,029	335,029	335,029							335,029				734	08/27/2021
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2009	SCHEDULED REDEMPTION		536,719	536,719	536,719	536,188		530		530		536,719				38,557	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2009	SCHEDULED REDEMPTION		107,344	107,344	107,344	107,344						107,344				6,243	07/15/2025
799183-AA-6	SAN PASQUAL CASINO		09/03/2009	JEFFERIES & COMPANY, INC.		1,870,000	2,000,000	2,060,000	1,973,545		3,258		3,258		1,976,804		(106,804)	(106,804)	157,333	09/15/2013
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		12/31/2009	DISTRIBUTION		670,925		670,925							670,925					01/31/2010
80104M-BH-0	SANKATY HIGH YIELD PARTNERS II, CL C LOA		09/11/2009	Various		11,070,000	18,000,000	(11,408)	4,509,889			4,509,889	(4,509,889)				11,070,000	11,070,000		11/30/2009
80104M-BF-4	SANKATY HIGH YIELD PARTNERS II, LP CL A-		09/03/2009	Various		4,000,000	4,000,000	4,000,000	4,000,000		(2,480)		(2,480)		4,050,576		(50,576)	(50,576)	127,239	11/30/2009
80104L-BH-2	SANKATY HIGH YIELD PARTNERS III, L.P. CL		09/08/2009	Various		3,875,866	5,000,000	1,413,574	5,000,000			3,586,426	(3,586,426)		1,413,574		2,462,292	2,462,292		04/30/2011
80104L-BJ-8	SANKATY HIGH YIELD PARTNERS III, L.P. CL		09/08/2009	Various		6,637,500	15,000,000		1,200,000			1,200,000	(1,200,000)				6,637,500	6,637,500		04/30/2011
800907-AK-3	SANMINA CORP		09/02/2009	J. P. MORGAN SECURITIES, INC.		3,244,106	3,745,000	3,718,088	3,706,395		2,782		2,782		3,709,177		(465,071)	(465,071)	310,198	03/01/2016
803111-G*-8	SARA LEE SER. F NTS, DUE 2009		07/31/2009	MATURED		5,000,000	5,000,000	5,016,250	5,001,467		(1,467)		(1,467)		5,000,000				385,500	07/31/2009
863579-VQ-8	SARM 2005-17 4A2		12/01/2009	SCHEDULED REDEMPTION		555,165	555,165	538,163			17,002		17,002		555,165				8,236	08/25/2035
86363M-AA-9	SASC 2007-GEL2 A1		12/28/2009	Various		18,239,058	18,239,058	18,239,058	17,699,166						18,239,058				52,223	05/25/2037
805564-PF-2	SAST 2003-3 M2		12/28/2009	SCHEDULED REDEMPTION		221,093	221,093	222,889	221,817		(724)		(724)		221,093				2,816	12/25/2033
80556A-AB-3	SAST 2006-3, A2		12/16/2009	GOLDMAN, SACHS & CO.		17,717,500	19,000,000	19,000,000	19,000,000						19,000,000		(1,282,500)	(1,282,500)	87,583	10/25/2046
80556Y-AB-1	SAST 2007-2 A2A		12/28/2009	Various		1,525,559	1,525,559	1,525,559	1,600,739						1,525,559				4,573	05/25/2047
80413@-AA-9	SAUER-DANFOSS 8.07% SR NTS		03/13/2009	PRINCIPAL PAYDOWN		10,285,714	10,285,714	10,285,714	10,285,714						10,285,714				532,423	09/30/2010

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
80585B-AD-2	SBAC 2005-1A, D		08/15/2009	SCHEDULED REDEMPTION		6,630,018	7,000,000	6,999,880	6,999,951				49		7,000,000		(369,982)	(369,982)	512,132	11/15/2035
78387G-AN-3	SBC COMMUNICATIONS		09/15/2009	MATURED		10,000,000	10,000,000	9,966,000	9,994,423				5,577		10,000,000				412,500	09/15/2009
79548K-3J-5	SBM7 2000-C1, A2		09/11/2009	Various		8,692,579	8,689,462	10,175,558	8,862,855		(159,197)		(159,197)		8,703,658		(11,079)	(11,079)	381,946	12/18/2009
79548C-AB-2	SBM7 2000-C3, A2		05/19/2009	Various		19,799,245	19,491,923	22,228,406	20,057,928		(189,499)		(189,499)		19,868,429		(69,184)	(69,184)	600,651	12/18/2033
79548C-BH-8	SBM7 2001-C1		08/03/2009	Various		8,459,056	8,190,825	8,819,216	8,397,182		(69,782)		(69,782)		8,327,400		131,656	131,656	355,075	12/18/2035
79549A-JJ-9	SBM7 2001-C2, A3		05/19/2009	Various		28,609,375	28,024,995	30,848,994	29,024,615		(170,786)		(170,786)		28,853,829		(244,454)	(244,454)	855,973	11/13/2036
79548C-CQ-7	SBM7 2002-KEY2, A3		05/29/2009	CANTOR FITZGERALD		13,915,062	14,265,000	14,145,999	14,212,646		6,204		6,204		14,218,850		(303,788)	(303,788)	350,852	03/18/2036
79548C-DL-7	SBM7 2002-KEY2, ACP		09/01/2009	CALLED @ 0.00000000			132,478,000	16,812,015	1,877,044		(1,877,044)		(1,877,044)						2,140,599	03/18/2036
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		10/30/2009	Various		(69,834)	(106,667)	(102,123)		19,667	25,000		44,667		(81,667)		11,833	11,833		03/08/2015
80589M-AB-8	SCANA CORPORATION		12/09/2009	BANK OF AMERICA		5,486,400	5,000,000	4,982,600	4,983,401		1,002		1,002		4,984,402		501,998	501,998	375,868	04/01/2020
80689#-AW-6	SCHNEIDER NATIONAL LEASING, SER D SR GTD		02/02/2009	MATURED		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				129,000	02/02/2009
80689#-AQ-9	SCHNEIDER NATIONAL SER. A, 8.07% SR GTD.		10/15/2009	MATURED		1,142,857	1,142,857	1,187,725	1,157,900		(15,043)		(15,043)		1,142,857				92,229	10/15/2009
811543-B*-7	SEABOARD CORP 6.21% SERIES B		09/30/2009	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				248,400	09/30/2009
81169P-AD-3	SEABULK INTL INC		05/19/2009	CANTOR, FITZGERALD & CO.		3,852,688	3,800,000	3,929,269	3,857,299		(7,530)		(7,530)		3,849,769		2,919	2,919	269,035	08/15/2013
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		07/19/2009	Various		16,922,568	16,968,000	16,871,382	16,776,254		(13,196)		(13,196)		16,763,058		159,509	159,509	269,886	06/30/2033
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		11/01/2009	Various		37,385	37,385	31,233	39,643						37,385				2,211	12/01/2018
814138-AB-9	SECURITY CAP INDL TR		03/27/2009	GREENWICH CAPITAL MARKETS, INC.		12,600,000	30,000,000	30,000,000	29,833,109		6,533		6,533		29,839,642		(17,239,642)	(17,239,642)	1,634,500	03/01/2015
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		12/31/2009	SCHEDULED REDEMPTION		12,955	12,955	12,935	12,936		19		19		12,955				441	03/05/2014
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		12/31/2009	SCHEDULED REDEMPTION		566,802	566,802	565,840	565,844		958		958		566,802				19,486	03/05/2014
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		10/01/2009	SCHEDULED REDEMPTION		4,532,885	4,532,885	4,532,885	4,532,885						4,532,885				262,817	10/01/2013
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		12/31/2009	SCHEDULED REDEMPTION		43,725	43,725	43,650	43,653		72		72		43,725				1,503	03/05/2014
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		12/30/2009	SCHEDULED REDEMPTION		4,117,355	4,117,355	4,117,355	4,117,355						4,117,355				499,229	06/30/2013
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LINKED NOTES		05/03/2009	MATURED		20,000,000	20,000,000	19,960,275	19,978,997		21,003		21,003		20,000,000				283,058	05/03/2009
816851-AN-9	SEMPRA ENERGY		05/27/2009	CITIBANK		503,750	500,000	498,890			5		5		498,895		4,855	4,855	1,444	06/01/2016
81721M-AA-7	SENIOR HOUSING TRUST		09/11/2009	WARBURG DILLION READ LLC		6,280,688	6,150,000	6,782,000	6,432,009		(60,812)		(60,812)		6,371,197		(90,510)	(90,510)	620,317	01/15/2012
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		14,314	14,314	14,314	14,314						14,314				58	04/27/2013
817565-AC-8	SERVICE CORP INTL		05/26/2009	DEUTSCHE BANK SECURITIES		1,238,400	1,290,000	1,338,375	1,326,483		(3,230)		(3,230)		1,323,253		(84,853)	(84,853)	84,092	02/01/2013
817565-J@-4	SERVICE CORP. INTL FRN 10/06/11		11/12/2009	PRINCIPAL PAYMENT		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				366,207	11/28/2011
82028K-AC-5	SHAW COMMUNICAT	A	10/13/2009	CALLED @ 103.875		18,103,950	18,000,000	17,974,338	17,999,440		335		335		17,999,775		104,175	104,175	1,493,250	04/11/2010
82028K-AG-6	SHAW COMMUNICATIONS INC	A	10/13/2009	CALLED @ 109.465		9,797,118	8,950,000	9,300,625	9,093,944		(47,710)		(47,710)		9,046,234		750,884	750,884	661,492	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC	A	10/20/2009	CALLED @ 112.446		9,417,353	8,375,000	8,423,750	8,408,473		(9,504)		(9,504)		8,398,969		1,018,384	1,018,384	510,875	12/15/2011
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005		12/15/2009	SCHEDULED REDEMPTION		618,880	618,880	618,880	618,880						618,880				31,315	06/15/2025
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2009	SCHEDULED REDEMPTION		559,913	559,913	559,913	559,913						559,913				32,643	01/02/2020
83168L-AA-5	SHOME 2004-1, M1		12/25/2009	Various		3,470,498	3,470,498	3,470,498	3,446,367						3,470,498				34,874	07/25/2011
N7660#-AE-7	SHV NEDERLAND B.V. SER. A GTD SR NTS	F	06/28/2009	MATURED		1,000,000	1,000,000	995,726	997,346		2,654		2,654		1,000,000				25,850	06/28/2009
826200-AD-9	SIEMENS FINANCIERINGSMAT	F	12/02/2009	J. P. MORGAN SECURITIES, INC.		21,066,450	20,000,000	19,958,800	19,961,506		620		620		19,962,126		1,104,324	1,104,324	1,213,941	08/17/2026
82668Q-AA-1	SIGNATURE V, CLASS A INVESTMENT GRADE		10/27/2009	SCHEDULED REDEMPTION		231,773	231,773	221,054			10,720		10,720		231,773				2,521	10/27/2012
828783-AD-2	SIMON PROPERTY GROUP LP		07/15/2009	MATURED		2,000,000	2,000,000	1,793,520	1,982,703		17,297		17,297		2,000,000				140,000	07/15/2009
828807-BL-0	SIMON PROPERTY GROUP LP		03/24/2009	CANTOR FITZGERALD		4,687,500	5,000,000	4,993,500	4,997,961		327		327		4,998,287		(310,787)	(310,787)	65,167	06/15/2010
828807-BR-7	SIMON PROPERTY GROUP LP		03/24/2009	CANTOR FITZGERALD		1,350,000	1,500,000	1,492,440	1,496,426		334		334		1,496,760		(146,760)	(146,760)	66,292	06/01/2011
Q8505#-AA-9	SIMPLOT 7.53% SR GTD NTS		04/03/2009	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				564,750	04/03/2009
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		06/30/2009	Various		2,299,181	2,955,000	2,783,426	2,955,000			171,574	(171,574)		2,783,426		(484,245)	(484,245)	57,203	04/30/2015
830505-AC-7	SKANDINAVISKA ENSKILDA	F	02/15/2009	MATURED		12,511,000	12,511,000	12,936,675	12,528,835		(17,835)		(17,835)		12,511,000				430,066	02/15/2009
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		05/19/2009	Various		2,075,625	2,412,500	2,412,500	2,412,500						2,412,500		(336,875)	(336,875)	56,470	06/15/2012
863572-AW-3	SLH MTG TRUST 1989-1 Z		12/01/2009	SCHEDULED REDEMPTION		2,148	2,148	2,209	2,189		(41)		(41)		2,148				138	10/25/2020
83169W-AA-0	SMART HOME REINSURANCE LIMITED		12/28/2009	SCHEDULED REDEMPTION		5,550,548	5,550,548	5,550,548	5,550,548						5,550,548				25,524	11/25/2012
995242-9D-8	SMURFIT STONE CONTAINER SYN. L/C (11/04)		12/30/2009	Various		932,423	994,923	962,313	995,843		(207)	33,808	(34,015)		961,828		(29,405)	(29,405)	16,379	11/01/2010
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		12/30/2009	Various		1,045,235	1,115,286	1,079,222	1,118,044		959	39,026	(38,067)		1,079,977		(34,742)	(34,742)	10,577	11/01/2011
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		12/30/2009	Various		1,827,533	1,961,697	1,892,127	1,963,556		1,464	72,610	(71,147)		1,892,409		(64,876)	(64,876)	20,496	11/01/2011
837004-BY-5	SOUTH CAROLINA ELEC&GAS		09/09/2009	ALLSTATE LIFE REINSURANCE		4,217,320	4,000,000	4,115,040	4,085,440		(4,736)		(4,736)		4,080,704		136,616	136,616	179,667	11/01/2018
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		07/02/2009	Various		4,739,098	4,739,098	4,739,098	4,773,491		(3,818)		(3,818)		4,769,673		(30,575)	(30,575)	1,196,491	12/22/2018
844741-AR-9	SOUTHWEST AIR		01/01/2009	SCHEDULED REDEMPTION		906,075	906,075	922,050	913,511		(7,436)		(7,436)		906,075				32,709	07/01/2013
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK		02/15/2009	SCHEDULED REDEMPTION		470,773	470,773	461,128	469,380		1,393		1,393		470,773				47,124	02/15/2012

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
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK		02/15/2009	SCHEDULED REDEMPTION		471,353	471,353	471,353	470,123		1,230		1,230		471,353				47,182	02/15/2012
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK		02/15/2009	SCHEDULED REDEMPTION		471,127	471,127	461,474	469,733		1,394		1,394		471,127				47,160	02/15/2012
845467-AE-9	SOUTHWESTERN ENERGY CO		05/19/2009	JEFFERIES & COMPANY, INC.		2,842,500	3,000,000	3,000,000	3,000,000						3,000,000		(157,500)	(157,500)	181,875	02/01/2018
84546P-AA-7	SOUTHWISTN ENERGY		05/01/2009	REDEMPTION		4,000,000	4,000,000	3,945,280	3,953,486		392		392		3,953,878		46,122	46,122	152,500	05/01/2027
990102-9A-5	SPIRIT AEROSYSTEMS, INC		05/26/2009	Various		3,850,516	4,138,750	4,138,750	4,138,750						4,138,750		(288,234)	(288,234)	117,427	09/30/2013
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		12/31/2009	SCHEDULED REDEMPTION		1,438,879	1,438,879	1,430,013	1,422,246		16,633		16,633		1,438,879				79,999	12/31/2021
84860R-AA-1	SPMF 2006-1A, A		12/01/2009	SCHEDULED REDEMPTION		453,582	453,582	453,437	453,463		119		119		453,582				17,398	03/20/2024
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		12/15/2009	SCHEDULED REDEMPTION		282,599	282,599	285,632	285,345		(2,746)		(2,746)		282,599				10,394	04/15/2028
852591-AA-4	STALLION OILFIELD SVCS		10/06/2009	Various		1,634,875	2,900,000	749,146	725,000						725,000		909,875	909,875		02/01/2015
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUTH AFRICA) 1	F	06/19/2009	TRANSFER		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				667,643	07/31/2017
854231-B@-5	STANDEX INT'L 5.94% SR NTS		06/24/2009	PRINCIPAL PAYDOWN		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				179,986	10/16/2012
857449-AB-8	STATE STREET CORP		09/09/2009	ALLSTATE LIFE REINSURANCE		3,030,096	3,000,000	3,011,069	3,008,410		(463)		(463)		3,007,947		22,149	22,149	141,750	10/15/2018
857689-BA-0	STATION CASINOS INC	I	01/26/2009	GOLDMAN, SACHS & CO.		450,611	2,000,000	384,034	370,000						370,000		80,611	80,611	70,611	08/15/2016
24820R-AG-3	STATOIL	F	12/02/2009	BARCLAYS BANK		17,196,600	15,000,000	16,796,250	16,631,128		(43,078)		(43,078)		16,588,049		608,551	608,551	991,250	12/01/2028
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		09/03/2009	Various		2,700,879	2,947,500	2,962,916	2,960,896		(1,790)		(1,790)		2,959,106		(258,228)	(258,228)	111,434	01/31/2014
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES LOANS		09/26/2009	Various		378,279	378,279	437,938	254,148		289,377	165,247	124,130		378,279				28,684	09/26/2014
990909-9B-1	SUN HEALTHCARE GROUP, INC. DELAYED DRAW		01/28/2009	EXCHANGE		95,406	95,406	95,406	95,406						95,406				1,170	04/19/2014
990909-9C-9	SUN HEALTHCARE GROUP, INC. SYNTH LC		05/19/2009	Various		144,828	160,920	160,920	160,920						160,920		(16,092)	(16,092)	4,669	04/19/2014
990909-9A-3	SUN HEALTHCARE GROUP, INC. TERM LOAN		05/19/2009	Various		641,100	708,983	708,983	708,983						708,983		(67,882)	(67,882)	15,496	04/19/2014
867229-AC-0	SUNCOR ENERGY INC	A	07/22/2009	BANK OF AMERICA		7,514,925	7,500,000	8,961,765	8,864,095		(16,694)		(16,694)		8,847,401		(1,332,476)	(1,332,476)	530,292	02/01/2032
990135-9B-3	SUNGARD DATA SYS TRANCHE A. U.S.TERM		09/30/2009	Various		11,260,238	12,014,763	12,013,876	12,046,511		(2,771)		(2,771)		12,043,740		(783,502)	(783,502)	295,529	02/28/2014
990135-9C-1	SUNGARD DATA SYSTEMS INC INCREMENTAL TER		05/19/2009	Various		1,970,150	2,000,000	1,981,164	1,980,691		1,549		1,549		1,982,241		(12,091)	(12,091)	91,599	02/28/2014
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011		10/31/2009	SCHEDULED REDEMPTION		2,568,850	2,568,850	2,568,850	2,568,850						2,568,850				182,131	10/31/2011
86787G-AG-7	SUNTRUST BANKS INC		12/03/2009	CF GLOBAL TRADING		7,884,270	8,000,000	7,789,520	7,845,509		18,281		18,281		7,863,790		20,480	20,480	502,222	09/01/2015
868536-B@-1	SUPERVALU INC. TERM LOAN B		05/26/2009	Various		2,909,814	3,125,855	3,125,855	3,125,855						3,125,855		(216,041)	(216,041)	27,693	06/02/2012
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	09/15/2009	BANK OF AMERICA		2,003,420	2,000,000	1,997,540			9		9		1,997,549		5,871	5,871	639	09/14/2012
G7734@-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR	F	01/05/2009	PRINCIPAL PAYMENT		9,345,000	9,345,000	9,345,000	10,027,935		(1,202)		(1,202)		10,026,733		(681,733)	(681,733)	294,578	07/18/2014
83611M-PG-7	SVHE 2006-OPT3, 2A2		12/28/2009	SCHEDULED REDEMPTION		8,060,991	8,060,991	8,060,991	8,060,991						8,060,991				13,950	06/25/2036
83612L-AE-9	SVHE 2006-WF1, M1		08/31/2009	DISTRIBUTION		137,171		137,171							137,171					10/25/2036
78487T-AA-2	SVOVM 2005-A, A		12/01/2009	SCHEDULED REDEMPTION		188,569	188,569	188,522			47		47		188,569				825	02/20/2021
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES		11/15/2009	SCHEDULED REDEMPTION		500,290	500,290	500,290							500,290				14,696	05/15/2014
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/30/2009	SCHEDULED REDEMPTION		88,816	88,816	87,568	87,434		1,382		1,382		88,816				14,561	04/03/2014
86837T-AA-2	SWIFT 2003-A8 CTFS		03/16/2009	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				42,268	03/15/2011
86837W-AB-3	SWIFT 2005-A11, B		09/15/2009	SCHEDULED REDEMPTION		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				146,246	02/15/2014
990957-9C-8	SWIFT TRANSPORTATION CO TERM LOAN		10/12/2009	Various		2,657,382	3,000,000	2,367,456	2,284,970		85,578		85,578		2,370,548		286,834	286,834	133,448	05/10/2014
990957-9D-6	SWIFT TRANSPORTATION CO TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		8,487	8,487	7,515			972		972		8,487					05/10/2014
87161C-AE-5	SYNOVUS FINANCIAL CORP		03/10/2009	SYNOVUS SECURITIES		9,398,920	11,324,000	11,313,396	11,318,988		220		220		11,319,208		(1,920,288)	(1,920,288)	318,959	02/15/2013
87406D-A#-5	TAKEFUJI SENIOR LOAN	F	02/11/2009	PRINCIPAL PAYDOWN		2,222,223	2,222,223	2,226,759	2,226,914		(565)		(565)		2,226,349		(4,126)	(4,126)	143,265	05/31/2010
990236-9A-1	TARGA RESOURCES, INC. SYNTHETIC L/C		05/19/2009	MORGAN STANLEY DEAN WITTER		356,129	387,097	387,097	387,097						387,097		(30,968)	(30,968)	11,313	10/31/2012
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		05/19/2009	Various		620,195	673,774	673,774	673,774						673,774		(53,579)	(53,579)	13,055	10/31/2012
87612E-AS-5	TARGET CORP		06/26/2009	Various		11,574,190	11,500,000	11,407,310	11,413,965		837		837		11,414,802		159,388	159,388	398,167	01/15/2018
87612E-AT-3	TARGET CORP		12/17/2009	J. P. MORGAN SECURITIES, INC.		7,799,664	7,085,000	7,061,903	7,065,878		4,261		4,261		7,070,139		729,525	729,525	521,461	01/15/2013
89578V-AC-0	TAROT 2006-B, A3		12/12/2009	SCHEDULED REDEMPTION		349,759	349,759	349,748			1		1		349,759				1,577	08/12/2011
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	07/15/2009	SCHEDULED REDEMPTION		150,038	150,038	150,038	150,038						150,038				8,747	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	07/15/2009	SCHEDULED REDEMPTION		167,225	167,225	167,225	167,225						167,225				9,749	01/15/2021
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR NTS, DUE 20	F	10/31/2009	Various		8,803,048	6,456,599	4,453,047	4,929,089		3,873,959		3,873,959		8,803,048					07/03/2012
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR NTS, DUE 20	F	10/31/2009	Various		2,174,084	1,614,149	1,139,175	1,155,313		1,018,770		1,018,770		2,174,084					07/03/2012
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		12/16/2009	Various		2,106,443	1,190,530	182										2,106,443		12/15/2009
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		12,478,715	12,500,000	12,500,000			24		24		12,477,861		854	854	91,552	03/22/2012
67109@-AB-3	TECHTRONIC INDUSTRIES CO SER D SR NTS	R	11/13/2009	EXCHANGE		11,731,749	12,500,000	12,500,000	12,466,748		3,876		3,876		12,470,624		(738,875)	(738,875)	901,333	03/22/2015
878742-AF-2	TECK COMINCO LIMITED	A	12/01/2009	GOLDMAN, SACHS & CO.		9,612,500	10,000,000	9,965,500	9,974,783		2,942		2,942		9,977,725		(365,225)	(365,225)	631,563	10/01/2015
87927V-AV-0	TELECOM ITALIA CAPITAL	F	09/21/2009	BANK OF AMERICA		4,135,250	3,500,000	3,500,000	3,500,000						3,500,000		635,250	635,250	217,689	06/04/2038
87938W-AB-9	TELEFONICA EMISIONES SAU	F	01/21/2009	DEUTSCHE BANK SECURITIES		17,333,745	16,500,000	16,500,000	16,500,000						16,500,000		833,745	833,745	105,947	06/20/2016

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
991095-9B-8	TELESAT CANADA DELAYED DRAW TERM LOAN B	A	05/19/2009	Various		217,419	235,000	235,000	235,000						235,000		(17,581)	(17,581)	8,469	10/31/2014
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	A	05/19/2009	Various		2,531,449	2,736,142	2,691,874	2,688,561		4,101		4,101		2,692,662		(161,213)	(161,213)	78,512	10/31/2014
87971M-AC-7	TELUS CORP	A	12/31/2009	CALLED @ 109.743		4,901,938	4,718,000	4,832,963	4,754,033		(14,145)		(14,145)		4,739,888		162,050	162,050	408,893	06/01/2011
88031R-AA-6	TENASKA ALABAMA		12/30/2009	SCHEDULED REDEMPTION		717,474	717,474	722,534	721,460		(3,986)		(3,986)		717,474				35,702	03/30/2023
88031V-AA-7	TENASKA GATEWAY		09/30/2009	SCHEDULED REDEMPTION		606,637	606,637	592,345	592,491		14,147		14,147		606,637				30,105	12/31/2023
88031Q-AA-8	TENASKA VIRGINIA		12/30/2009	SCHEDULED REDEMPTION		677,212	677,212	678,632	678,344		(1,132)		(1,132)		677,212				33,669	03/30/2024
880591-DW-9	TENN VALLEY AUTHORITY		04/01/2009	VARIOUS		(1,679,967)											(1,679,967)	(1,679,967)		08/01/2013
872384-AB-8	TEPPCO PARTNERS, L.P.		10/27/2009	EXCHANGE		8,799,533	8,575,000	9,083,015	585,934		(38,508)		(38,508)		8,800,061		(528)	(528)	405,688	02/01/2013
881575-AA-2	TESCO PLC	F	09/09/2009	ALLSTATE LIFE REINSURANCE		1,553,082	1,500,000	1,493,685	1,494,249		354		354		1,494,603		58,479	58,479	67,375	11/15/2017
881609-AT-8	TESORO CORP		12/10/2009	J. P. MORGAN SECURITIES, INC.		6,391,625	7,050,000	6,937,500	6,950,309		8,668		8,668		6,958,977		(567,352)	(567,352)	475,619	06/01/2017
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		12/31/2009	SCHEDULED REDEMPTION		60,327	60,327	55,044	55,406		4,920		4,920		60,327				298	10/10/2014
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		33,316	33,316	32,024	31,931		1,384		1,384		33,316				254	10/10/2014
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		09/30/2009	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				458	10/10/2014
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		12/31/2009	SCHEDULED REDEMPTION		11,247	11,247	11,160	11,149		97		97		11,247				45	06/27/2013
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		33,320	33,320	33,075	33,052		267		267		33,320				134	06/27/2013
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		12/24/2009	SCHEDULED REDEMPTION		2,105,263	2,105,263	2,071,826	2,074,472		30,791		30,791		2,105,263				92,421	12/24/2013
883203-BH-3	TEXTRON INC		07/28/2009	Various		7,730,000	8,000,000	7,962,080	7,984,247		2,411		2,411		7,986,658		(256,658)	(256,658)	341,611	06/01/2012
884310-AC-0	THOMAS & BETTS		02/10/2009	MATURED		17,000,000	17,000,000	14,919,880	16,960,331		39,669		39,669		17,000,000				479,783	02/10/2009
886547-B*-8	TIFFANY & CO 6.15% SER C SR NTS		07/18/2009	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				615,000	07/18/2009
88732J-AN-8	TIME WARNER CABLE INC		01/07/2009	CITIBANK		1,589,895	1,500,000	1,495,590	1,495,612		1		1		1,495,614		94,281	94,281	61,746	07/01/2038
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		05/08/2009	CONVERSION		8,030,941	10,150,000	8,715,836	7,975,203		56,181		56,181		8,031,385		(444)	(444)		02/13/2021
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2009	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				179,250	07/15/2010
990679-9A-2	TLC		06/30/2009	Various		2,733,014	2,892,078	2,769,165	2,892,078			122,913	(122,913)		2,769,165		(36,151)	(36,151)	73,695	10/12/2013
88157G-AA-8	TMTS 2007-1SL A1		12/28/2009	SCHEDULED REDEMPTION		908,425	908,425	908,425	908,425						908,425				2,663	01/25/2038
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		05/20/2009	Various		5,389,073	5,655,913	5,588,477	5,602,786		5,659		5,659		5,608,445		(219,372)	(219,372)	122,587	12/15/2013
990789-9C-5	TPF GENERATION HOLDINGS LLC SYNTHETIC LC		05/20/2009	Various		1,115,388	1,206,401	1,193,704	1,195,888		861		861		1,196,750		(81,362)	(81,362)	35,094	12/15/2013
990789-9D-3	TPF GENERATION HOLDINGS LLC SYNTHETIC RE		05/20/2009	Various		349,651	378,182	374,217	375,295		415		415		375,709		(26,058)	(26,058)	11,001	12/15/2011
990789-9B-7	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		05/19/2009	MORGAN STANLEY DEAN WITTER		2,407,500	3,000,000	3,016,128	3,017,158		(1,126)		(1,126)		3,016,032		(608,532)	(608,532)	4,406	12/15/2014
893526-BY-8	TRANS CANADA PIPELINE DEB	A	12/15/2009	JEFFERIES & COMPANY, INC.		2,725,080	2,000,000	2,118,140	2,043,022		(1,961)		(1,961)		2,041,061		684,019	684,019	289,118	01/01/2021
990565-9A-3	TRANSDIGM GROUP, INC. TERM LOAN		05/19/2009	CREDIT SUISSE		5,244,000	5,700,000	5,700,000	5,700,000						5,700,000		(456,000)	(456,000)	86,791	06/23/2013
990981-9D-6	TRIBUNE COMPANY INCREMENTAL TERM LOAN		02/19/2009	Various		419,690	1,975,013	1,424,398	358,986						358,986		60,704	60,704	(1,638)	06/04/2014
990981-9C-8	TRIBUNE COMPANY TERM LOAN X		04/06/2009	J. P. MORGAN SECURITIES, INC.		202,971	731,429	714,057	197,603						197,603		5,369	5,369	118	07/31/2009
89566E-AA-6	TRISTATE GENERAT		01/31/2009	SCHEDULED REDEMPTION		1,254,300	1,254,300	1,258,462	1,257,329		(3,029)		(3,029)		1,254,300				75,760	01/31/2018
89677@-AW-3	TRITON CONTAINER 6.1% SR SECD NTS		12/31/2009	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,333,333	1,665,322		1,344		1,344		3,333,333				152,750	12/31/2010
89655N-AA-8	TRL 2004-1		12/14/2009	SCHEDULED REDEMPTION		356,764	356,764	356,764	356,764						356,764				11,642	08/14/2027
89655X-AA-6	TRL 2006-1A, A1		12/14/2009	Various		1,378,266	1,378,266	1,378,266	1,562,857		(83,023)		(83,023)		1,378,266				51,984	05/14/2036
89655V-AA-0	TRLT II 2003-1		12/12/2009	SCHEDULED REDEMPTION		428,423	428,423	428,423	417,109						428,423				14,514	10/12/2026
990672-9A-7	TRU 2005 RE HLDG CO. I, LLC LOAN		07/09/2009	Various		2,500,000	2,500,000	2,509,443	2,519,644		(19,644)		(19,644)		2,500,000				55,751	12/09/2009
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2009	Various		419,299	419,299	419,299	419,299						419,299				17,317	07/01/2013
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2009	SCHEDULED REDEMPTION		160,994	160,994	160,994	160,994						160,994				13,298	07/01/2012
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		01/01/2009	SCHEDULED REDEMPTION		437,590	437,590	437,590	437,590						437,590				36,145	01/01/2011
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT		04/30/2009	DISTRIBUTION		12,954		12,954							12,954					06/30/2011
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)		11/30/2009	Various		148,753	148,753	148,753	148,753						148,753				6,504	05/31/2010
991150-9A-3	TWCC HOLDING CORP (LANDMARK) TERM LOAN		09/23/2008	VARIOUS															3,222	09/14/2015
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		10/07/2009	Various		482,296	22,355,000										482,296	482,296		02/11/2010
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2009	SCHEDULED REDEMPTION		875,000	875,000	875,000	875,000						875,000				51,450	02/14/2014
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		12/31/2009	SCHEDULED REDEMPTION		351,261	351,261	351,261	351,261						351,261				15,776	03/31/2021
902494-AF-0	TYSON FOODS INC		12/02/2009	LIBERTAS		1,696,500	1,800,000	2,020,923	1,970,932		(13,358)		(13,358)		1,957,573		(261,073)	(261,073)	138,600	05/01/2018
902494-AM-5	TYSON FOODS INC		05/19/2009	J. P. MORGAN SECURITIES, INC.		2,518,750	2,500,000	2,542,601	2,539,877		(5,192)		(5,192)		2,534,685		(15,935)	(15,935)	132,344	10/01/2011
902494-AN-3	TYSON FOODS INC		08/05/2009	CIBC WORLD MARKETS		3,507,500	3,500,000	3,496,360	3,497,137		184		184		3,497,321		10,179	10,179	234,846	04/01/2016
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		11/02/2009	SCHEDULED REDEMPTION		506,144	506,144	506,144	506,144						506,144				7,261	05/01/2034
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		01/31/2009	DISTRIBUTION		1,157,244		1,157,244			1,157,244		1,157,244		1,157,244					12/31/2009
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		09/24/2009	Various		1,271,366	1,338,806	1,338,806	1,338,806						1,338,806		(67,439)	(67,439)	38,913	05/08/2013

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 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
904764-AH-0	UNILEVER CAPITAL CORP	R	01/15/2009	J. P. MORGAN SECURITIES, INC.		8,208,450	7,500,000	7,171,725	7,194,107		316		316		7,194,423		1,014,027	1,014,027	81,125	11/15/2032
907818-CG-1	UNION PACIFIC CO		09/15/2009	MATURED		5,000,000	5,000,000	5,646,790	5,105,273		(105,273)		(105,273)		5,000,000				368,750	09/15/2009
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2009	SCHEDULED REDEMPTION		139,563	139,563	139,563	139,563						139,563				7,676	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2009	SCHEDULED REDEMPTION		274,029	274,029	274,029	274,029						274,029				14,688	01/02/2023
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2009	Various		1,423,617	1,423,617	1,423,029	1,423,037		579		579		1,423,617				78,441	07/01/2015
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2009	SCHEDULED REDEMPTION		1,270,116	1,270,116	1,269,612	1,269,673		443		443		1,270,116				69,983	01/02/2014
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2009	Various		1,127,662	1,127,662	1,129,262	1,129,038		(1,371)		(1,371)		1,127,667		(5)	(5)	62,134	07/30/2012
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		150,259	150,259	148,938	148,972		1,287		1,287		150,259				7,919	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		115,613	115,613	114,597	114,623		990		990		115,613				6,093	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		50,121	50,121	47,492	47,564		2,557		2,557		50,121				2,641	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2009	SCHEDULED REDEMPTION		333,368	333,368	330,079	330,159		3,209		3,209		333,368				17,568	01/02/2022
97181#-LG-6	UNION PACIFIC RAILROAD SECD NTS SER A		06/29/2009	Various		4,522,929	4,689,702	4,689,702	4,689,702						4,689,702		(166,773)	(166,773)	211,573	01/02/2024
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2009	SCHEDULED REDEMPTION		200,571	200,571	200,571	200,571						200,571				10,091	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2009	SCHEDULED REDEMPTION		615,556	615,556	615,556	615,556						615,556				31,283	01/02/2029
907834-AH-8	UNION PACIFIC RES GROUP		04/15/2009	MATURED		5,670,000	5,670,000	5,959,000	5,650,178		19,822		19,822		5,670,000				206,955	04/15/2009
90783X-AA-9	UNION PACIFIC RR CO 07-3		01/02/2009	SCHEDULED REDEMPTION		33,358	33,358	33,358	33,358						33,358				2,060	01/02/2031
908594-A*-5	UNION TANK CAR SECD. NTS		06/01/2009	SCHEDULED REDEMPTION		274,610	274,610	274,610	274,610						274,610				18,728	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2009	SCHEDULED REDEMPTION		2,272,727	2,272,727	2,272,727	2,272,727						2,272,727				128,182	06/01/2019
911312-AH-9	UNITED PARCEL SERVICE		06/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,429,100	10,000,000	10,312,800	10,305,099		(12,007)		(12,007)		10,293,091		136,009	136,009	498,056	01/15/2018
911365-AN-4	UNITED RENTALS INC		09/02/2009	Various		3,373,750	3,500,000	3,368,750	3,410,584		15,469		15,469		3,426,053		(52,303)	(52,303)	234,000	02/15/2012
913017-BP-3	UNITED TECHNOLOGIES CORP		01/13/2009	CITIBANK		1,613,505	1,500,000	1,495,605	1,495,637		2		2		1,495,640		117,865	117,865	61,250	07/15/2038
91324P-AM-4	UNITEDHEALTH GROUP INC		10/01/2009	VARIOUS		140,651									140,651		140,651	140,651		03/15/2015
91324P-BA-9	UNITEDHEALTH GROUP INC		05/20/2009	BANK OF AMERICA		3,053,490	3,000,000	2,990,340	2,992,280		727		727		2,993,007		60,483	60,483	87,542	11/15/2012
91630*-AA-5	UPPER PENINSULA POWER WPS F.M.B.		11/01/2009	SCHEDULED REDEMPTION		500,000	500,000	500,000	510,019		(10,019)		(10,019)		500,000				46,600	11/01/2021
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	09/01/2009	Various		2,307,692	2,307,692	2,280,954	2,305,006		2,686		2,686		2,307,692				127,246	09/01/2009
90331H-KP-7	US BANK NA		01/12/2009	WARBURG DILLION READ LLC		15,293,850	15,000,000	15,107,400	15,071,531		(415)		(415)		15,071,116		222,734	222,734	154,688	10/30/2014
90333W-AB-4	US BANK NA		07/27/2009	Various		7,639,850	7,000,000	7,662,120	7,356,453		(27,680)		(27,680)		7,328,773		311,077	311,077	381,150	02/04/2014
90333W-AA-6	US BANK NA MINNESOTA		01/21/2009	WARBURG DILLION READ LLC		3,145,290	3,000,000	3,084,930	3,056,427		(1,399)		(1,399)		3,055,028		90,262	90,262	92,969	08/01/2011
90332E-AD-1	US CENTRAL CREDIT UNION		09/30/2009	Various		9,090,912	9,090,912	9,107,821	9,093,760		(2,848)		(2,848)		9,090,912				184,091	09/30/2009
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		11/12/2009	Various		789,365	1,922,812	1,921,634	792,146		969		969		789,365					08/06/2012
912656-AG-0	US STEEL CORP		09/11/2009	CIBC WORLD MARKETS		3,290,000	3,500,000	3,468,045	3,470,421		1,693		1,693		3,472,114		(182,114)	(182,114)	275,625	02/01/2018
912909-AB-4	US STEEL CORP		09/09/2009	Various		3,318,750	3,500,000	3,498,495	3,498,849		164		164		3,499,013		(180,263)	(180,263)	154,669	06/01/2013
903293-AS-7	USG CORP		09/02/2009	JEFFERIES & COMPANY, INC.		1,395,000	1,500,000	1,496,280	1,496,593		175		175		1,496,768		(101,768)	(101,768)	152,406	01/15/2018
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		12/31/2009	SCHEDULED REDEMPTION		15,000	15,000	14,914	14,917		83		83		15,000				463	05/04/2014
91802M-AA-8	UTILITY CONTRACT FUNDING		10/01/2009	SCHEDULED REDEMPTION		500,564	500,564	500,289	500,404		160		160		500,564				39,765	10/01/2016
91913Y-AD-2	VALERO ENERGY CORP		07/13/2009	JEFFERIES & COMPANY, INC.		1,072,910	1,000,000	997,500	998,985		152		152		999,137		73,773	73,773	51,753	04/15/2012
92203#-AK-4	VANGUARD GROUP, INC SR SECD NTS SER I		09/01/2009	MATURED		18,000,000	18,000,000	19,962,720	18,270,547		(270,547)		(270,547)		18,000,000				1,380,600	09/01/2009
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS		10/19/2009	SCHEDULED REDEMPTION		122,590	122,590	110,296			12,294		12,294		122,590				592	07/19/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		12/01/2009	SCHEDULED REDEMPTION		555,503	555,503	513,367	535,002		20,501		20,501		555,503				25,812	05/15/2022
990844-9B-0	VENETIAN MACAU LTD NEW PROJECT TERM LOAN		09/03/2009	Various		3,705,738	4,000,000	3,965,888	3,961,804		6,060		6,060		3,967,864		(262,126)	(262,126)	110,747	05/25/2013
92276M-AB-1	VENTAS REALTY LP		05/01/2009	MATURED		11,315,000	11,315,000	11,971,231	11,369,625		(54,625)		(54,625)		11,315,000				495,031	05/01/2009
92276M-AP-0	VENTAS REALTY LP/CAP CRP		05/04/2009	TENDER OFFER		1,034,250	1,000,000	1,000,000	1,000,000						1,000,000		34,250	34,250	28,688	06/01/2010
990956-9A-4	VERINT SYSTEMS INC. TERM LOAN		09/10/2009	Various		3,390,299	3,753,846	3,740,660	3,739,316		1,906		1,906		3,741,222		(350,923)	(350,923)	116,725	05/25/2014
92343V-AK-0	VERIZON COMMUNICATIONS		01/05/2009	BANK OF AMERICA		5,291,850	5,000,000	4,952,550	4,953,029		11		11		4,953,040		338,810	338,810	127,111	02/15/2038
92343V-AL-8	VERIZON COMMUNICATIONS		09/09/2009	ALLSTATE LIFE REINSURANCE		3,663,849	3,500,000	3,491,460	3,492,043		472		472		3,492,515		171,334	171,334	205,333	02/15/2018
92343V-AN-4	VERIZON COMMUNICATIONS		01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		12,123,600	12,000,000	11,949,480	11,956,124		203		203		11,956,327		167,273	167,273	147,000	04/15/2013
92343V-AQ-7	VERIZON COMMUNICATIONS		05/05/2009	J. P. MORGAN SECURITIES, INC.		601,330	500,000	497,190	497,219		64		64		497,283		104,047	104,047	22,361	11/01/2018
92343V-AR-5	VERIZON COMMUNICATIONS		01/06/2009	CITIBANK		636,560	500,000	487,415	487,428		2		2		487,429		149,131	149,131	8,080	03/01/2039
92344X-AA-7	VERIZON NEW YORK INC		01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,543,750	2,500,000	2,542,601	2,540,270		(249)		(249)		2,540,022		3,728	3,728	46,788	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
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		04/03/2009	SCHEDULED REDEMPTION		20,174	20,174	19,574	19,655		519		519		20,174				440	08/16/2014
925524-AZ-3	VIACOM INC		08/31/2009	TENDER OFFER		3,714,375	3,500,000	3,478,860	3,489,478		2,856		2,856		3,492,334		222,041	222,041	167,708	04/30/2011
92719U-AD-4	VINACASA CLO CLASS C LOANS		10/14/2009	DISTRIBUTION		60,484		60,484	60,484						60,484					10/14/2015
929043-AB-3	VORNADO REALTY L.P.		03/26/2009	STIFEL NICOLAUS & CO, INC.		3,478,125	3,500,000	3,332,526	3,469,370		12,202		12,202		3,481,572		(3,447)	(3,447)	98,875	08/15/2009
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		10/31/2009	SCHEDULED REDEMPTION		1,341,761	1,341,761	1,341,761	1,341,761						1,341,761				50,193	04/30/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2009	SCHEDULED REDEMPTION		157,579	157,579	157,579	157,579						157,579				8,635	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	SCHEDULED REDEMPTION		21,878	21,878	21,878	21,878						21,878				1,199	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	SCHEDULED REDEMPTION		112,108	112,108	112,108	112,108						112,108				6,144	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2009	SCHEDULED REDEMPTION		199,161	199,161	199,161	199,161						199,161				10,914	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2009	Various		3,815	3,815	3,815	4,042						3,815				215	01/02/2025
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		27,180	27,180	27,180	27,180						27,180				1,555	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		96,263	96,263	96,263	96,263						96,263				5,506	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		35,013	35,013	35,013	35,013						35,013				2,003	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		33,632	33,632	33,632	33,632						33,632				1,924	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		72,976	72,976	72,976	72,976						72,976				4,163	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		23,540	23,540	23,540	23,540						23,540				1,346	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		18,363	18,363	18,363	18,363						18,363				1,050	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2009	SCHEDULED REDEMPTION		66,463	66,463	66,463	66,463						66,463				3,802	09/30/2029
92976G-AG-6	WACHOVIA BANK NA		01/05/2009	CITIBANK		1,230,138	1,250,000	555,228	556,691		45		45		556,735		673,402	673,402	31,891	02/01/2037
93114K-AC-7	WAL MART STORES INC		07/02/2009	SCHEDULED REDEMPTION		479,218	479,218	479,218	479,218						479,218				38,285	01/02/2010
931142-BE-2	WAL-MART STORES		02/11/2009	JEFFERIES & COMPANY, INC.		21,047,760	20,500,000	22,191,604	20,708,017		(54,179)		(54,179)		20,773,265		274,495	274,495	732,092	08/10/2009
931142-CK-7	WAL-MART STORES INC		01/14/2009	Various		9,201,360	8,000,000	7,993,920	7,994,015		4		4		7,994,019		1,207,342	1,207,342	223,889	08/15/2037
931142-CM-3	WAL-MART STORES INC		02/10/2009	ROYAL BANK OF SCOTLAND PLC		3,808,875	3,500,000	3,489,605	3,489,693		15		15		3,489,708		319,167	319,167	71,128	04/15/2038
92948#-AF-5	WAL-MART WESTMINSTER CTL		11/15/2009	SCHEDULED REDEMPTION		80,962	80,962	81,175			(213)		(213)		80,962				2,724	05/15/2023
990457-9C-9	WARNER CHILCOTT TERM B		05/19/2009	Various		1,105,197	1,168,512	1,178,111	1,178,204		(2,597)		(2,597)		1,175,607		(70,410)	(70,410)	33,921	01/18/2012
990457-9D-7	WARNER CHILCOTT TERM C		05/19/2009	Various		516,423	544,909	549,245	550,077		(1,924)		(1,924)		548,153		(31,730)	(31,730)	15,601	01/18/2012
93883#-AB-9	WASHINGTON FOOTBALL 6.60% SERIES A		10/17/2009	MATURED		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				561,000	10/17/2009
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		12/28/2009	SCHEDULED REDEMPTION		240,390	240,390	240,390	240,507		(118)		(118)		240,390				2,549	01/25/2040
93933W-AC-0	WASHINGTON MUTUAL BANK		09/25/2009	BARCLAYS BANK		2,500	1,000,000										2,500	2,500		01/15/2015
93933V-BA-5	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		15,000	6,000,000	1,918									15,000	15,000		05/20/2013
93933W-AB-2	WASHINGTON MUTUAL BK FA		09/25/2009	Various		15,000	6,000,000					485,801	(485,801)				15,000	15,000		08/15/2014
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		05/06/2009	SCHEDULED REDEMPTION		4,875	4,875	4,184	4,136		739		739		4,875				1,809	02/05/2013
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		05/06/2009	Various		11,578	11,578	9,955	9,554		2,024		2,024		11,578				13,955	02/05/2013
929766-CS-0	WBCMT 2002-C2, A4		05/28/2009	WACHOVIA SECURITIES		3,668,408	3,750,000	3,931,494	3,831,020		(8,728)		(8,728)		3,822,291		(153,883)	(153,883)	93,894	11/15/2034
929766-JE-4	WBCMT 2003-C6, A4		09/10/2009	J. P. MORGAN SECURITIES, INC.		32,430,000	32,000,000	32,868,199	32,431,607		(46,800)		(46,800)		32,384,807		45,193	45,193	1,293,778	08/15/2035
92978Q-AJ-6	WBCMT 2007-C30, AJ		09/25/2009	GOLDMAN, SACHS & CO.		1,260,000	3,000,000	2,472,188	2,497,237		33,740		33,740		2,530,977		(1,270,977)	(1,270,977)	148,406	12/15/2043
92978N-AK-0	WBCMT 2007-C33 AJ		09/25/2009	GOLDMAN, SACHS & CO.		1,440,000	3,000,000	2,477,461	2,498,266		30,728		30,728		2,528,995		(1,088,995)	(1,088,995)	164,274	02/15/2051
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		05/20/2009	Various		3,700,063	3,920,000	3,930,434	3,930,905		(938)		(938)		3,929,967		(229,904)	(229,904)	97,542	01/26/2014
94874R-CP-9	WEINGARTEN REALTY INVST		07/20/2009	Various		4,625,000	5,000,000	4,434,728	4,999,657		10,148	564,522	(554,374)		4,445,283		179,717	179,717	225,139	05/15/2012
949746-MZ-1	WELLS FARGO & CO		01/16/2009	CITIBANK		3,017,370	3,000,000	2,930,820	2,971,068		999		999		2,972,067		45,303	45,303	62,823	08/09/2010
94980V-AA-6	WELLS FARGO BANK NA		12/02/2009	WALL STREET ACCESS		1,547,625	1,500,000	1,438,410	1,450,687		6,546		6,546		1,457,233		90,392	90,392	94,604	02/09/2015
94980V-AE-8	WELLS FARGO BANK NA		01/05/2009	J. P. MORGAN SECURITIES, INC.		11,228,910	11,000,000	10,925,750	10,941,339		125		125		10,941,464		287,446	287,446	93,118	05/16/2016
949746-CE-9	WELLS FARGO COMPANY		01/16/2009	CITIBANK		4,854,334	4,689,000	4,873,418	4,844,858		(3,274)		(3,274)		4,841,584		12,750	12,750	141,989	08/01/2011
949746-JJ-1	WELLS FARGO COMPANY		01/16/2009	BB&T CAPITAL MARKETS		4,085,000	4,000,000	3,994,840	3,998,860		63		63		3,998,922		86,078	86,078	87,267	01/15/2010
949746-NX-5	WELLS FARGO COMPANY		09/09/2009	ALLSTATE LIFE REINSURANCE		1,570,578	1,500,000	1,493,760	1,494,268		347		347		1,494,615		75,963	75,963	62,813	12/11/2017
94975C-AL-1	WELLS FARGO FINANCIAL		08/05/2009	WACHOVIA SECURITIES		11,647,680	11,000,000	11,453,090	11,382,520		(60,736)		(60,736)		11,321,784		325,896	325,896	620,125	08/01/2012
990671-9A-9	WESCO AIRCRAFT HARDWARE CORP. FIRST LIEN		05/26/2009	Various		1,226,156	1,486,250	1,465,079	1,463,230		2,107		2,107		1,465,338		(239,181)	(239,181)	17,511	09/29/2013
990691-9A-7	WEST CORPORATION TERM LOAN		05/20/2009	Various		7,868,225	9,080,880	8,912,860	8,906,456		14,795		14,795		8,921,251		(1,053,026)	(1,053,026)	137,040	10/24/2013
97180*-QB-7	WESTAR / AQUILA INC / UTILICORP SECURED		01/03/2009	SCHEDULED REDEMPTION		2,411,310	2,411,310	2,411,310	2,412,423		(1,113)		(1,113)		2,411,310				242,819	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57%		12/15/2009	SCHEDULED REDEMPTION		295,142	295,142	298,294	297,749		(2,607)		(2,607)		295,142				10,629	05/15/2028
957526-AB-2	WESTDEUTSCE LANDESBANK NY	R	01/15/2009	MATURED		46,119,000	46,119,000	47,000,836	46,152,870		(33,870)		(33,870)		46,119,000				1,395,100	01/15/2009
961815-A*-8	WESTWOOD ONE 4.64% SERIES A SR NTS		04/24/2009	Various		3,402,038	12,000,000	2,400,000	2,400,000						2,400,000		1,002,038	1,002,038		11/30/2009
961815-A@-6	WESTWOOD ONE 5.26% SERIES B SR NTS		04/24/2009	Various		4,677,802	16,500,000	3,300,000	3,300,000						3,300,000		1,377,802	1,377,802		11/30/2012

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 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
962166-BP-8	WEYERHAEUSER CO		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		20,725,000	20,000,000	20,562,980	20,308,133		(66,042)		(66,042)		20,242,091		482,909	482,909	1,398,750	03/15/2012
96218P-AL-4	WEYERHAEUSER REAL ESTATE COMPANY 5.64% N		09/17/2009	MATURED		10,000,000	10,000,000	9,776,069	9,957,621		42,379		42,379		10,000,000				564,000	09/17/2009
94979R-AD-2	WFMBS 2003-8 A4		12/01/2009	Various		5,434,440	5,438,889	5,234,931	5,328,087		52,893		52,893		5,380,980		53,460	53,460	157,946	08/25/2018
949757-AG-3	WFMBS 2004-6 A7		12/01/2009	SCHEDULED REDEMPTION		376,830	376,830	370,236	373,146		3,684		3,684		376,830				15,934	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3		12/01/2009	Various		2,427,568	2,427,568	2,422,542	2,424,326		3,241		3,241		2,427,568				93,682	10/25/2035
973582-AA-7	WINDSOR FINANCING, LLC SEN SEC DUE 2017		11/24/2009	GOLDMAN, SACHS & CO.		5,842,968	6,874,080	6,874,080							6,874,080		(1,031,112)	(1,031,112)	50,533	07/15/2017
97381W-AD-6	WINDSTREAM CORP		05/19/2009	J. P. MORGAN SECURITIES, INC.		8,820,000	9,000,000	9,705,000	9,573,007		(33,982)		(33,982)		9,539,025		(719,025)	(719,025)	627,469	08/01/2016
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN		12/31/2009	SCHEDULED REDEMPTION		80,544	80,544	80,544	80,544						80,544				4,368	07/17/2013
976526-AA-1	WIREF 2005-1, NOTE		11/17/2009	Various		905,284	905,284	905,262	878,358		21		21		905,284				81,553	11/17/2019
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		05/28/2009	Various		7,523,498	7,523,498	7,526,108	7,526,186		(2,688)		(2,688)		7,523,498				137,668	02/28/2011
637193-AJ-2	WORLD BANK/PHIL/NAT'L POWER CORP	F	07/01/2009	MATURED		13,000,000	13,000,000	13,895,050	13,148,473		(148,473)		(148,473)		13,000,000				1,267,500	07/01/2009
982526-9A-5	WRIGLEY WM JR CO TRANCHE B TERM LOAN		02/25/2009	DEUTSCHE BANK SECURITIES		8,921,250	9,000,000	8,912,205	8,912,664		1,700		1,700		8,914,363		6,887	6,887	242,542	10/06/2014
983024-AD-2	WYETH 2.390000% 01/15/2024		07/15/2009	Various		14,588,500	14,600,000	15,088,774	14,710,299		(106,151)		(106,151)		14,604,148		(15,648)	(15,648)	265,368	01/15/2024
98310W-AB-4	WYNDHAM WORLDWIDE		12/09/2009	Various		3,688,750	4,000,000	3,981,640	3,984,606		1,485		1,485		3,986,091		(297,341)	(297,341)	247,833	12/01/2016
98388M-AA-5	XCEL ENERGY INC		04/14/2009	TRANSFER		15,422,300	15,000,000	16,500,060	15,492,977		(70,677)		(70,677)		15,422,300				387,917	12/01/2010
984121-BG-7	XEROX CORPORATION		01/15/2009	MATURED		2,425,000	2,425,000	2,306,063	2,424,082		918		918		2,425,000				118,219	01/15/2009
984121-BM-4	XEROX CORPORATION		09/16/2009	WARBURG DILLION READ LLC		5,150,000	5,000,000	5,094,938	5,038,343		(11,288)		(11,288)		5,027,055		122,945	122,945	338,995	06/15/2013
990817-9A-8	YANKEE CANDLE CO., INC. TERM LOAN		12/30/2009	SCHEDULED REDEMPTION		797,289	797,289	792,344	791,783		5,506		5,506		797,289				19,891	02/06/2014
990588-9A-5	YELL GROUP PLC TERM LOAN B1	F	11/30/2009	SCHEDULED REDEMPTION		526,500	526,500	524,507	524,053		2,447		2,447		526,500					10/27/2012
G9881#-AA-2	YULE CATTO 7.66% SR. NTS. DUE 9/08/2010	F	09/08/2009	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,333,333	3,332,749		584		584		3,333,333				255,333	09/08/2010
988498-AA-9	YUM! BRANDS INC		05/29/2009	TENDER OFFER		4,112,400	4,000,000	4,230,283	4,112,510		(11,931)		(11,931)		4,100,578		11,822	11,822	440,622	07/01/2012
98885Y-AD-1	ZAIS INVESTMENT GRAD LTD V CLASS B-1 CDO		12/16/2009	Various		595,000	17,000,000		17,000,000			17,000,000	(17,000,000)				595,000	595,000	436,915	08/08/2017
98956P-AB-8	ZIMMER HOLDINGS INC		11/16/2009	Various		6,102,670	6,000,000	5,989,560			1		1		5,989,561		113,109	113,109	1,757	11/30/2039
12513Y-AM-2	CD 2007-CD4, D		11/30/2009	DISTRIBUTION		544,819		544,819							544,819					01/01/9999
17309D-AQ-6	CGCMT 2006-C4, H		09/30/2009	Various		1,275,000	8,500,000	731,921	8,031,311		12,324	7,167,401	(7,155,077)		2,040,244		(765,244)	(765,244)	406,903	01/01/9999
46631B-AK-1	JPMCC 2007-LD11, AJ		09/25/2009	BANK OF AMERICA		1,500,000	3,000,000	2,958,604	3,505,958		(39,046)		(39,046)		3,466,912		(1,966,912)	(1,966,912)	161,809	01/01/9999
46630J-AW-9	JPMCC 2007-LDPX, E		09/30/2009	Various		2,376,501	15,392,000	6,364,432	15,491,832		9,166		9,166		7,915,874		(5,539,373)	(5,539,373)	441,643	01/01/9999
539439-AA-7	LLOYDS TSB GROUP PLC	F	12/11/2009	Various		28,000,000	40,000,000	22,840,323			(11,173)		(11,173)		22,800,000		5,200,000	5,200,000	2,722,663	01/01/9999
78402K-AF-2	SASC 07-BHC1, D COMMERICAL RE		04/30/2009	Various		167,928	3,133,000	3,079,006	3,063,791						3,063,791		(2,895,863)	(2,895,863)	14,568	01/01/9999
78402K-AH-8	SASC 07-BHC1, F COMMERICAL RE		03/26/2009	MORGAN STANLEY DEAN WITTER		175,455	5,013,000	5,019,352	4,994,904						4,994,904		(4,819,449)	(4,819,449)	93,232	01/01/9999
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						8,083,636,759	9,728,887,891	8,353,015,402	8,184,822,486	10,445,087	8,738,394	241,340,892	(222,157,411)	1,988,719	8,252,937,211	(822,305)	(168,478,146)	(169,300,451)	293,503,037	XXX
00846N-AA-5	AGFC CAPITAL TRUST I		12/31/2009	Various		2,147,583	5,000,000	894,198							894,235		1,253,348	1,253,348	353,333	
055654-AA-5	BANCO SANTANDER	F	05/07/2009	JEFFERIES & COMPANY, INC.		16,224,000	16,000,000	15,837,740			10,027		10,027		15,986,436		237,564	237,564	640,500	
055654-AB-3	BANCO SANTANDER	F	05/15/2009	JEFFERIES & COMPANY, INC.		11,703,150	11,300,000	12,351,933			(60,007)		(60,007)		11,512,847		190,303	190,303	581,999	
065379-AB-5	BANK OF TOKYO-MITSUBISHI GLOBAL	F	02/10/2009	Various		17,460,000	17,000,000	18,363,496			(31,784)		(31,784)		17,358,017		101,983	101,983	461,067	
06738C-AD-1	BARCLAYS BK PLC	F	12/15/2009	MATURED		1,000,000	1,000,000	974,010			3,509		3,509		1,000,000				74,000	
05530A-AA-3	BB&T CAPITAL TRUST II		12/07/2009	Various		6,189,240	6,500,000	6,474,325			292		292		6,475,367		(286,127)	(286,127)	471,656	
073294-AA-8	BB&T CAPITAL TRUST IV		11/17/2009	BARCLAYS BANK		4,415,000	5,000,000	5,000,000							5,000,000		(585,000)	(585,000)	320,161	
055291-AC-2	BBV INTL FIN UNSEC SUB	F	08/05/2009	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	9,280,100			10,918		10,918		9,414,478		585,522	585,522	484,167	
05566G-AA-7	BNP PARIBAS LLC	R	08/19/2009	Various		22,791,875	22,500,000	22,504,200			(243)		(243)		22,502,248		289,627	289,627	1,253,490	
05567S-AA-0	BNSF FUNDING TRUST I		11/17/2009	Various		12,402,500	13,000,000	13,114,180			(3,106)		(3,106)		13,101,667		(699,167)	(699,167)	1,148,274	
14043D-AB-7	CAPITAL ONE CAPITAL VI		12/08/2009	Various		9,178,750	9,000,000	8,883,450			56		56		8,883,506		295,244	295,244	58,181	
16132N-AV-8	CHARTER ONE BANK FSB	R	11/06/2009	CANTOR, FITZGERALD & CO.		2,065,500	2,000,000	2,151,510	2,068,827		(15,066)		(15,066)		2,053,761		11,739	11,739	116,167	
233048-AA-5	DBS BANK LTD/SINGAPORE	F	08/19/2009	Various		14,020,897	14,340,000	14,088,747			32,827		32,827		13,570,139		450,758	450,758	520,317	
251529-AF-0	DEUTSCHE BK FINL	R	02/24/2009	DEUTSCHE BANK SECURITIES		5,025,000	5,000,000	5,425,200			(18,800)		(18,800)		5,019,471		5,529	5,529	127,083	
251594-AA-5	DEV BANK OF SINGAPORE 144A	F	03/10/2009	GOLDMAN, SACHS & CO.		10,154,800	10,000,000	9,947,600			1,503		1,503		9,996,867		157,933	157,933	465,938	
251594-AC-1	DEV BK SINGAPORE 144A	F	03/10/2009	GOLDMAN, SACHS & CO.		4,031,966	4,000,000	4,290,662			(12,129)		(12,129)		4,067,907		(35,941)	(35,941)	129,500	
302570-AW-6	FPL GROUP CAPITAL INC		11/20/2009	Various		3,738,328	4,000,000	4,055,930			(4,162)		(4,162)		4,041,678		(303,351)	(303,351)	246,828	

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
37247D-AG-1	GENWORTH FINANCIAL INC		08/27/2009	Various		15,237,958	30,000,000	21,559,585							21,556,732		(6,318,774)	(6,318,774)		
449786-AA-0	INT'L NEDERLAND BANK NV	F	09/11/2009	GOLDMAN, SACHS & CO.		12,555,900	12,600,000	12,527,634			4,164		4,164		12,560,940		(5,040)	(5,040)	565,031	
48125B-AA-2	JPM CHASE CAPITAL XXVII		12/08/2009	U.S. BANCORP PIPER JAFFRAY		2,064,440	2,000,000	1,989,780			13		13		1,989,793		74,647	74,647	17,111	
59000N-AA-3	MERITA BANK	R	04/01/2009	Various		12,500,000	12,500,000	11,672,534			27,980		27,980		12,495,309		4,691	4,691	375,556	
59156R-AP-3	METLIFE INC		11/17/2009	Various		14,479,150	17,000,000	16,968,720			360		360		16,969,834		(2,490,684)	(2,490,684)	1,005,333	
606866-AA-9	MIZUHO FINANCE (CAYMAN)	F	07/06/2009	BANK OF AMERICA		17,925,000	17,500,000	17,081,950			16,365		16,365		17,261,601		663,399	663,399	667,458	
638539-AH-9	NATL WESTMSTR BK	F	10/01/2009	Various		7,510,000	7,500,000	8,822,841			(155,424)		(155,424)		7,508,146		1,854	1,854	521,986	
65557A-AA-5	NORDEA BANK SWEDEN AB	F	07/15/2009	CANTOR, FITZGERALD & CO.		13,291,720	13,000,000	12,955,800			2,592		2,592		12,982,542		309,178	309,178	436,042	
69352P-AC-7	PPL CAPITAL FUNDING INC		11/17/2009	ROYAL BANK OF SCOTLAND PLC		877,500	1,000,000	997,660			9		9		997,669		(120,169)	(120,169)	9,306	
780097-AD-3	ROYAL BK OF SCOT GRP PLC	F	04/01/2009	MATURED		3,000,000	3,000,000	3,262,545			(16,659)		(16,659)		3,000,000				96,000	
80281R-AC-6	SANTANDER FIN PFD SA UNI	F	12/07/2009	BARCLAYS BANK		5,048,500	4,600,000	4,600,000							4,600,000		448,500	448,500	95,258	
90261X-BY-7	UBS AG STAMFORD CT		09/17/2009	Various		17,512,500	17,500,000	17,471,650			1,785		1,785		17,478,915		33,585	33,585	1,216,207	
902671-AA-4	UFJ FINANCE ARUBA AEC	F	06/15/2009	MORGAN STANLEY DEAN WITTER		5,275,000	5,000,000	5,081,650			(4,148)		(4,148)		5,042,208		232,792	232,792	312,188	
911271-AB-0	UNITED OVERSEAS BANK LTD	F	08/19/2009	STANDARD CHARTERED BANK		7,116,605	7,186,000	7,041,202			5,252		5,252		7,073,885		42,720	42,720	373,605	
002927-AA-9	ABBEY NATL CAP	R	10/31/2009	Various		15,300,000	17,000,000	17,198,886			(4,038)		(4,038)		16,997,300		(1,697,300)	(1,697,300)	1,138,635	
06738C-AF-6	BARCLAYS BK PLC	F	11/17/2009	BARCLAYS BANK		9,100,000	10,000,000	10,701,223			75,729		75,729		10,308,556		(1,208,556)	(1,208,556)	686,285	
05565A-AB-9	BNP PARIBAS	F	11/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,612,500	5,000,000	5,000,000							5,000,000		(387,500)	(387,500)	324,774	
124789-AA-6	CBA CAPITAL TRUST I	R	11/17/2009	MORGAN STANLEY DEAN WITTER		9,150,000	10,000,000	9,890,300			586		586		9,892,250		(742,250)	(742,250)	516,000	
12480W-AA-1	CBG FLORIDA REIT CORP		08/27/2009	Various		150,000	15,000,000	150,000				9,900,000	(9,900,000)		150,000				533,550	
12479B-AA-0	COMMONWEALTH BANK AUST	F	11/18/2009	ROYAL BANK OF SCOTLAND PLC		8,200,000	10,000,000	9,906,300			494		494		9,908,130		(1,708,130)	(1,708,130)	716,187	
42205M-AA-4	HBOS PLC	F	01/19/2009	EXCHANGE		14,106,915	15,000,000	14,095,650			236		236		14,106,771		144	144	266,400	
42205M-AB-2	HBOS PLC	F	01/19/2009	EXCHANGE		5,000,000	5,000,000	5,000,000							5,000,000				96,195	
42205M-AC-0	HBOS PLC	F	01/19/2009	EXCHANGE		10,000,000	10,000,000	10,000,000							10,000,000				107,252	
G60956-AA-0	HSBC BANK PLC	F	06/19/2009	TRANSFER		4,035,474	5,000,000	3,962,500			6,195		6,195		4,035,474				47,738	
44978N-AA-3	ING CAP FNDG III	R	06/19/2009	TRANSFER		10,451,536	10,000,000	10,745,600			(130,727)		(130,727)		10,451,536				396,164	
48239A-AA-7	KBC BANK FUNDING 144A	R	10/16/2009	TENDER OFFER		6,500,000	10,000,000	10,000,000			(3,839)		(3,839)		10,000,220		(3,500,220)	(3,500,220)	1,442,178	
524908-XA-3	LEHMAN BROS CAP TR VII		09/25/2009	BARCLAYS BANK		150	15,000,000										150	150		
G60956-AF-9	MIDLAND BK I PERP FRN	F	06/19/2009	TRANSFER		8,050,671	10,000,000	7,912,500			11,933		11,933		8,050,671				98,800	
G63255-AA-4	MUFG CAPITAL FIN 1 LTD	F	12/17/2009	Various		13,587,500	15,000,000	15,009,500			(766)		(766)		15,006,745		(1,419,245)	(1,419,245)	1,146,687	
749769-AA-3	RABOBANK CAP FD TRST III	R	06/04/2009	EXCHANGE		4,500,000	6,000,000	5,905,800			274		274		5,907,319		(1,407,319)	(1,407,319)	134,853	
749768-AA-5	RABOBANK CAPITAL FUND II	R	06/04/2009	EXCHANGE		8,000,000	10,000,000	10,249,300			(11,374)		(11,374)		10,138,154		(2,138,154)	(2,138,154)	225,011	
81413U-AB-0	SECURITY CAP ASSURANCE L		09/25/2009	BANK OF AMERICA		2,000	10,000,000										2,000	2,000		
830505-AM-5	SKANDINAVISKA ENSKILDA	F	10/22/2009	TENDER OFFER		42,525,000	52,500,000	46,335,580			26,087		26,087		46,382,691		(3,857,691)	(3,857,691)	5,203,653	
83367T-AA-7	SOCIETE GENERALE	F	11/17/2009	BARCLAYS BANK		7,825,000	10,000,000	10,000,000							10,000,000		(2,175,000)	(2,175,000)	370,125	
865622-AB-0	SUMITOMO MITSUI BANKING	F	10/22/2009	Various		14,505,000	15,000,000	14,616,000			1,881		1,881		14,623,907		(118,907)	(118,907)	844,215	
86800X-AA-6	SUNTRUST PREFERRED CAP I		06/30/2009	TENDER OFFER		1,747,200	2,496,000	1,371,954			832		832		1,374,031		373,169	373,169	93,882	
87019X-AA-1	SWEDBANK 144A	F	11/18/2009	BARCLAYS BANK		8,505,000	9,000,000	8,871,880			374		374		8,823,984		(318,984)	(318,984)	958,500	
90466H-AA-8	UNICREDITO ITALI CREDIT	R	11/17/2009	MORGAN STANLEY DEAN WITTER		4,750,000	5,000,000	4,975,344			52		52		4,975,725		(225,725)	(225,725)	517,500	
91530B-20-2	UNITED OVERSEAS BANK LTD	F	11/18/2009	STANDARD CHARTERED BANK		11,830,000	13,000,000	13,067,400			(2,927)		(2,927)		13,049,591		(1,219,591)	(1,219,591)	516,649	
92978A-AA-0	WACHOVIA CAPITAL TRUST I		01/26/2009	Various		3,688,750	7,200,000	7,200,000							7,200,000		(3,511,250)	(3,511,250)	148,351	
93935J-AA-1	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		6,250	5,000,000										6,250	6,250		
93935R-AA-3	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		18,750	15,000,000										18,750	18,750		
4899999. Bonds - Hybrid Securities						513,090,558	628,222,000	547,836,549	2,068,827		(232,872)	9,900,000	(10,132,872)		543,779,256		(30,688,697)	(30,688,697)	29,673,323	XXX
8399997. Total - Bonds - Part 4						11,882,284,427	14,766,356,591	10,884,754,501	10,832,741,369	10,445,087	48,341,062	268,346,574	(209,560,425)	1,733,004	11,624,248,908	(371,210)	258,406,730	258,035,520	350,204,050	XXX
8399998. Total - Bonds - Part 5						2,729,206,236	3,323,998,329	2,691,214,099	27,737	94,050	8,653,365	59,586,989	(50,839,574)		2,682,828,998	2,152,244	44,224,995	46,377,238	15,457,111	XXX
8399999. Total - Bonds						14,611,490,664	18,090,354,920	13,575,968,600	10,832,769,106	10,539,137	56,994,427	327,933,564	(260,400,000)	1,733,004	14,307,077,906	1,781,033	302,631,725	304,412,758	365,661,161	XXX

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
18976#-12-4	ACCUBUILT SERIES B (HANCOCK MEZZ)		09/10/2009	VARIOUS	0.003		0.00	.3							.3		(3)	(3)		
00846N-ZZ-3	AGFC CAPITAL TRUST I		01/01/2009	VARIOUS	10,000,000.000	2,388,470	0.00	2,388,470	2,388,470						2,388,470					
025816-ZZ-5	AMERICAN EXPRESS		01/01/2009	VARIOUS	17,000,000.000	17,893,541	0.00	17,893,541	17,893,541						17,893,541					
04622D-ZZ-7	ASSURED GUARANTY US HLDG		01/01/2009	VARIOUS	10,000,000.000	9,980,562	0.00	9,980,562	9,980,562						9,980,562					
055654-ZY-6	BANCO SANTANDER	F	01/01/2009	VARIOUS	0.000	11,572,854	11,300,000.00	11,572,854	11,572,854						11,572,854					
055654-ZZ-3	BANCO SANTANDER	F	01/01/2009	VARIOUS	0.000	15,976,409	16,000,000.00	15,976,409	15,976,409						15,976,409					
060505-68-2	BANK OF AMERICA CORP		03/24/2009	Various	11,200.000	4,595,861	0.00	12,015,282	12,015,282						12,015,282		(7,419,421)	(7,419,421)	203,000	
065379-ZZ-5	BANK OF TOKYO-MITSUBISHI GLOBAL	F	01/01/2009	VARIOUS	0.000	17,389,801	17,000,000.00	17,389,801	17,389,801						17,389,801					
06738C-ZZ-5	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	13,000,000.000	13,000,000	0.00	13,000,000	13,000,000						13,000,000					
05530A-ZZ-1	BB&T CAPITAL TRUST II		01/01/2009	VARIOUS	8,000,000.000	7,969,323	0.00	7,969,323	7,969,323						7,969,323					
073294-ZZ-6	BB&T CAPITAL TRUST IV		01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000					
055291-ZZ-4	BBV INTL FIN UNSEC SUB	F	01/01/2009	VARIOUS	20,000,000.000	18,240,361	0.00	18,240,361	18,240,361						18,240,361					
05566G-ZZ-5	BNP PARIBAS LLC	F	01/01/2009	VARIOUS	22,500,000.000	22,502,491	0.00	22,502,491	22,502,491						22,502,491					
05567S-ZZ-8	BNSF FUNDING TRUST I		01/01/2009	VARIOUS	13,000,000.000	13,104,773	0.00	13,104,773	13,104,773						13,104,773					
159171-20-6	CHANNEL REINSURANCE	F	11/24/2009	CALLED @ 150.00	7,500.000	1,125,000	0.00										1,125,000	1,125,000		
171232-ZZ-7	CHUBB CORP		01/01/2009	VARIOUS	10,000,000.000	9,990,725	0.00	9,990,725	9,990,725						9,990,725					
21869M-ZZ-3	CORESTATES CAPTL		01/01/2009	VARIOUS	15,000,000.000	14,751,983	0.00	14,751,983	14,751,983						14,751,983					
233048-ZZ-3	DBS BANK LTD/SINGAPORE	F	01/01/2009	VARIOUS	14,340,000.000	13,537,311	0.00	13,537,311	13,537,311						13,537,311					
251529-ZZ-9	DEUTSCHE BK FINL	R	01/01/2009	VARIOUS	0.000	5,038,271	5,000,000.00	5,038,271	5,038,271						5,038,271					
251594-ZY-6	DEV BK SINGAPORE 144A	F	01/01/2009	VARIOUS	0.000	9,995,365	10,000,000.00	9,995,365	9,995,365						9,995,365					
251594-ZZ-3	DEV BK SINGAPORE 144A	F	01/01/2009	VARIOUS	10,000,000.000	14,066,700	4,000,000.00	14,066,700	14,066,700						14,066,700					
26156F-ZZ-9	DRESDNER FUNDING TRUST I 144A	F	01/01/2009	VARIOUS	13,500,000.000	10,379,023	0.00	10,379,023	10,379,023						10,379,023					
316781-ZZ-9	FIFTH THIRD CAP TRUST IV		01/01/2009	VARIOUS	40,000,000.000	39,989,812	0.00	39,989,812	39,989,812						39,989,812					
31769P-ZZ-6	FINL SECURITY ASSUR HLGS		01/01/2009	VARIOUS	10,000,000.000	9,977,659	0.00	9,977,659	9,977,659						9,977,659					
302570-ZZ-2	FPL GROUP CAPITAL INC		01/01/2009	VARIOUS	10,000,000.000	10,140,441	0.00	10,140,441	10,140,441						10,140,441					
37247D-ZZ-2	GENWORTH FINANCIAL INC		01/01/2009	VARIOUS	10,000,000.000	21,556,732	15,000,000.00	21,556,732	21,556,732						21,556,732					
74038A-20-7	GMAC PREFERRED BLOCKER INC		09/25/2009	CREDIT SUISSE	1,550.000	875,727	0.00	403,000							403,000		472,727	472,727	69,797	
38144X-50-0	GOLDMAN SACHS GROUP INC		09/17/2009	GOLDMAN, SACHS & CO.	300,000.000	7,499,807	0.00	7,500,000	7,500,000						7,500,000		(193)	(193)	348,750	
40430L-ZZ-5	HSBC FIN CAP TRUST IX		01/01/2009	VARIOUS	1,500,000.000	1,514,106	0.00	1,514,106	1,514,106						1,514,106					
404398-ZZ-5	HYPOVEREINSBANK 144A	F	01/01/2009	VARIOUS	20,000,000.000	20,052,409	0.00	20,052,409	20,052,409						20,052,409					
449786-ZZ-8	INT'L NEDERLAND BANK NV	F	01/01/2009	VARIOUS	12,600,000.000	12,556,776	0.00	12,556,776	12,556,776						12,556,776					
481227-ZZ-2	JPMC CAPITAL XVIII		01/01/2009	VARIOUS	10,000,000.000	10,927,394	0.00	10,927,394	10,927,394						10,927,394					
534187-ZZ-5	LINCOLN NATIONAL CORP		01/01/2009	VARIOUS	7,000,000.000	7,346,774	0.00	7,346,774	7,346,774						7,346,774					
59000N-ZZ-1	MERITA BANK	F	01/01/2009	VARIOUS	0.000	12,467,329	12,500,000.00	12,467,329	12,467,329						12,467,329					
59156R-ZZ-4	METLIFE INC		01/01/2009	VARIOUS	17,000,000.000	16,969,473	0.00	16,969,473	16,969,473						16,969,473					
606866-ZZ-7	MIZUHO FINANCE (CAYMAN)	F	01/01/2009	VARIOUS	7,500,000.000	17,245,236	10,000,000.00	17,245,236	17,245,236						17,245,236					
62874F-ZZ-5	NATIONSBANK		01/01/2009	VARIOUS	15,000,000.000	14,825,904	0.00	14,825,904	14,825,904						14,825,904					
638539-ZZ-2	NATL WESTMSTR BK	F	01/01/2009	VARIOUS	7,500,000.000	7,663,570	0.00	7,663,570	7,663,570						7,663,570					
65557A-ZZ-3	NORDEA BANK SWEDEN AB	F	01/01/2009	VARIOUS	53,000,000.000	52,731,418	0.00	52,731,418	52,731,418						52,731,418					
70212J-ZZ-1	PARTNERRE FINANCE		01/01/2009	VARIOUS	20,000,000.000	19,937,785	0.00	19,937,785	19,937,785						19,937,785					
69352P-ZZ-9	PPL CAPITAL FUNDING INC		01/01/2009	VARIOUS	10,000,000.000	9,976,657	0.00	9,976,657	9,976,657						9,976,657					
743315-ZZ-9	PROGRESSIVE CORP		01/01/2009	VARIOUS	20,000,000.000	19,946,721	0.00	19,946,721	19,946,721						19,946,721					
759351-ZZ-5	REINSURANCE GRP OF AMER		01/01/2009	VARIOUS	20,000,000.000	20,007,549	0.00	20,007,549	20,007,549						20,007,549					
780097-ZY-0	ROYAL BK OF SCOT GRP PLC	F	01/01/2009	VARIOUS	0.000	3,016,659	3,000,000.00	3,016,659	3,016,659						3,016,659					
854616-ZZ-5	STANLEY WORKS		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000					
85748D-ZZ-5	STATE STREET CAP TR IV		01/01/2009	VARIOUS	35,000,000.000	35,000,000	0.00	35,000,000	35,000,000						35,000,000					
86787X-ZZ-1	SUNTRUST BANKS		01/01/2009	VARIOUS	10,000,000.000	9,947,802	0.00	9,947,802	9,947,802						9,947,802					
870836-ZZ-9	SWISS BANK CORP-NY	F	01/01/2009	VARIOUS	5,000,000.000	5,303,663	0.00	5,303,663	5,303,663						5,303,663					
90212E-ZZ-0	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		01/01/2009	VARIOUS	22,355,000.000		0.00													
90261X-ZZ-8	UBS AG STAMFORD CT		01/01/2009	VARIOUS	23,500,000.000	23,469,289	0.00	23,469,289	23,469,289						23,469,289					
902671-ZZ-2	UFJ FINANCE ARUBA AEC	F	01/01/2009	VARIOUS	15,000,000.000	15,428,241	0.00	15,428,241	15,428,241						15,428,241					
911271-ZZ-0	UNITED OVERSEAS BANK LTD	F	01/01/2009	VARIOUS	7,186,000.000	7,068,633	0.00	7,068,633	7,068,633						7,068,633					
929768-ZZ-5	WACHOVIA CAP II		01/01/2009	VARIOUS	10,000,000.000	9,885,897	0.00	9,885,897	9,885,897						9,885,897					
92977E-ZZ-1	WACHOVIA CAPITAL TRUST V		01/01/2009	VARIOUS	1,000,000.000	1,033,554	0.00	1,033,554	1,033,554						1,033,554					
92931B-ZZ-2	WPS RESOURCES CORP		01/01/2009	VARIOUS	15,000,000.000	15,037,900	0.00	15,037,900	15,037,900						15,037,900					
98952L-ZZ-1	ZFS FINANCE USA TRST III		01/01/2009	VARIOUS	18,000,000.000	18,000,000	0.00	18,000,000	18,000,000						18,000,000					
98876X-ZZ-8	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	10,000,000.000	9,990,055	0.00	9,990,055	9,990,055						9,990,055					
98877C-ZZ-3	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	7,000,000.000	7,000,000	0.00	7,000,000	7,000,000						7,000,000					
002927-ZZ-7	ABBEY NATL CAP	F	01/01/2009	VARIOUS	17,000,000.000	17,001,338	0.00	17,001,338	17,001,338						17,001,338					

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
003723-ZZ-9	ABN AMRO NA HOLDING CAP	F	01/01/2009	VARIOUS	15,000,000.000	15,659,225	0.00	15,659,225	15,659,225						15,659,225					
00845W-ZZ-4	AGFIRST FARM CREDIT BANK		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
001822-ZZ-1	AUST & NZ BANKING GROUP	F	01/01/2009	VARIOUS	10,000,000.000	9,821,783	0.00	9,821,783	9,821,783						9,821,783					
054536-ZY-6	AXA SA		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
054536-ZZ-3	AXA SA		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000					
G07672-ZZ-7	BANK OF IRELAND PERP	F	01/01/2009	VARIOUS	5,000,000.000	4,181,545	0.00	4,181,545	4,181,545						4,181,545					
G40096-ZZ-8	BANK OF SCOTLAND PERP	F	01/01/2009	VARIOUS	6,130,000.000	5,254,597	0.00	5,254,597	5,254,597						5,254,597					
06738C-ZY-8	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	20,000,000.000	20,044,295	0.00	20,044,295	20,044,295						20,044,295					
06739F-ZZ-7	BARCLAYS BANK PLC	F	01/01/2009	VARIOUS	25,000,000.000	24,151,162	0.00	24,151,162	24,151,162						24,151,162					
06738C-ZW-2	BARCLAYS BK PLC	F	01/01/2009	VARIOUS	16,000,000.000	16,562,372	0.00	16,562,372	16,562,372						16,562,372					
05530R-ZZ-4	BBVA INTL PREF UNIPERSON	F	01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
05565A-ZY-2	BNP PARIBAS	F	01/01/2009	VARIOUS	20,000,000.000	20,000,000	0.00	20,000,000	20,000,000						20,000,000					
05565A-ZZ-9	BNP PARIBAS	F	01/01/2009	VARIOUS	3,500,000.000	3,406,053	0.00	3,406,053	3,406,053						3,406,053					
05568A-ZZ-6	BOI CAPITAL FUNDING NO 3	F	01/01/2009	VARIOUS	15,000,000.000	14,570,276	0.00	14,570,276	14,570,276						14,570,276					
124789-ZZ-4	CBA CAPITAL TRUST I		01/01/2009	VARIOUS	15,000,000.000	14,935,051	0.00	14,935,051	14,935,051						14,935,051					
12480W-ZZ-9	CBG FLORIDA REIT CORP		01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	2,445,525	12,554,475			12,554,475		15,000,000					
12479B-ZZ-8	COMMONWEALTH BANK AUST	F	01/01/2009	VARIOUS	30,000,000.000	29,815,272	0.00	29,815,272	29,815,272						29,815,272					
225313-ZZ-1	CREDIT AGRICOLE (LONDON)	F	01/01/2009	VARIOUS	50,000,000.000	50,000,000	0.00	50,000,000	50,000,000						50,000,000					
225448-ZZ-5	CREDIT SUISSE GUERNSEY	F	01/01/2009	VARIOUS	26,500,000.000	26,435,642	0.00	26,435,642	26,435,642						26,435,642					
236363-ZZ-3	DANSKE BANK A/S	F	01/01/2009	VARIOUS	10,000,000.000	10,093,789	0.00	10,093,789	10,093,789						10,093,789					
25153R-ZZ-8	DEUTSCHE BANK NY	F	01/01/2009	VARIOUS	34,000,000.000	33,403,531	0.00	33,403,531	33,403,531						33,403,531					
251528-ZZ-1	DEUTSCHE BK CAP FDG TR I 144A	F	01/01/2009	VARIOUS	23,500,000.000	23,340,871	0.00	23,340,871	23,340,871						23,340,871					
38144Q-ZZ-5	GOLDMAN SACHS CAP III		01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000					
40411C-ZZ-8	HBOS CAPITAL FUNDING LP	F	01/01/2009	VARIOUS	4,500,000.000	4,479,460	0.00	4,479,460	4,479,460						4,479,460					
42205M-ZX-7	HBOS PLC	F	01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
42205M-ZY-5	HBOS PLC	F	01/01/2009	VARIOUS	15,000,000.000	14,106,535	0.00	14,106,535	14,106,535						14,106,535					
42205M-ZZ-2	HBOS PLC	F	01/01/2009	VARIOUS	5,000,000.000	5,000,000	0.00	5,000,000	5,000,000						5,000,000					
44978N-ZZ-1	ING CAP FNDG III	F	01/01/2009	VARIOUS	30,000,000.000	31,190,042	0.00	31,190,042	31,190,042						31,190,042					
456837-ZZ-9	ING GROEP NV	F	01/01/2009	VARIOUS	15,000,000.000	12,992,777	0.00	12,992,777	12,992,777						12,992,777					
48239A-ZZ-5	KBC BANK FUNDING 144A	F	01/01/2009	VARIOUS	10,000,000.000	10,004,059	0.00	10,004,059	10,004,059						10,004,059					
524908-ZZ-6	LEHMAN BROS CAP TR VII		01/01/2009	VARIOUS	15,000,000.000		0.00													
539439-ZZ-5	LLOYDS TSB GROUP PLC	F	01/01/2009	VARIOUS	40,000,000.000	40,147,000	0.00	40,147,000	40,147,000						40,147,000					
58551T-ZZ-3	MELLON CAPITAL IV		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
G60956-ZZ-8	MIDLAND BK I PERP FRN	F	01/01/2009	VARIOUS	10,000,000.000	8,038,738	0.00	8,038,738	8,038,738						8,038,738					
G60956-ZX-3	MIDLAND BK II PERP FRN	F	01/01/2009	VARIOUS	3,000,000.000	2,444,761	0.00	2,444,761	2,444,761						2,444,761					
G60956-ZY-1	MIDLAND BK III PERP FRN	F	01/01/2009	VARIOUS	5,000,000.000	4,029,279	0.00	4,029,279	4,029,279						4,029,279					
606859-ZZ-2	MIZUHO CAP INV 1 LTD	F	01/01/2009	VARIOUS	15,000,000.000	15,000,000	0.00	15,000,000	15,000,000						15,000,000					
G63255-ZZ-2	MUFG CAPITAL FIN 1 LTD	F	01/01/2009	VARIOUS	20,000,000.000	20,015,021	0.00	20,015,021	20,015,021						20,015,021					
635192-ZZ-3	NATIONAL CAPITAL TRST II	F	01/01/2009	VARIOUS	33,000,000.000	31,601,241	0.00	31,601,241	31,601,241						31,601,241					
62914E-ZZ-0	NIB CAPITAL BANK NV	F	01/01/2009	VARIOUS	9,500,000.000	9,521,135	0.00	9,521,135	9,521,135						9,521,135					
66567E-ZZ-1	NORTHERN ROCK PLC	F	01/01/2009	VARIOUS	7,000,000.000	4,900,175	0.00	4,900,175	4,900,175						4,900,175					
66567F-ZZ-8	NORTHERN ROCK PLC	F	01/01/2009	VARIOUS	15,000,000.000	7,800,000	0.00	7,800,000	5,700,000	2,100,000			2,100,000		7,800,000					
66644P-ZZ-3	NORTHGROUP PFD CAP CORP		01/01/2009	VARIOUS	40,000,000.000	40,000,000	0.00	40,000,000	40,000,000						40,000,000					
69350J-ZZ-5	PNC PREFERRED FUNDING TR		01/01/2009	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000						10,000,000					
749769-ZZ-1	RABOBANK CAP FD TRST III	F	01/01/2009	VARIOUS	6,000,000.000	5,907,045	0.00	5,907,045	5,907,045						5,907,045					
749768-ZZ-3	RABOBANK CAPITAL FUND II	R	01/01/2009	VARIOUS	10,000,000.000	10,149,528	0.00	10,149,528	10,149,528						10,149,528					
74927P-ZZ-5	RBS CAPITAL TRUST II		01/01/2009	VARIOUS	7,000,000.000	6,954,978	0.00	6,954,978	6,954,978						6,954,978					
780097-ZZ-7	ROYAL BK SCOTLND	F	01/01/2009	VARIOUS	20,000,000.000	20,000,000	0.00	20,000,000	20,000,000						20,000,000					
81413U-ZZ-0	SECURITY CAP ASSURANCE L		01/01/2009	VARIOUS	10,000,000.000		0.00													
830505-ZZ-9	SKANDINAVISKA ENSKILDA	F	01/01/2009	VARIOUS	52,500,000.000	46,356,604	0.00	46,356,604	46,356,604						46,356,604					
78454A-ZZ-0	SMFG PREFERRED CAPITAL	F	01/01/2009	VARIOUS	7,500,000.000	7,500,000	0.00	7,500,000	7,500,000						7,500,000					
83367T-ZZ-5	SOCIETE GENERALE	F	01/01/2009	VARIOUS	35,000,000.000	35,000,000	0.00	35,000,000	35,000,000						35,000,000					
F43638-ZZ-5	SOCIETE GENERALE PERP FRN	F	01/01/2009	VARIOUS	10,000,000.000	8,558,039	0.00	8,558,039	8,558,039						8,558,039					
853254-ZZ-6	STANDARD CHARTERED BANK	F	01/01/2009	VARIOUS	1,500,000.000	1,500,000	0.00	1,500,000	1,500,000						1,500,000					
865622-ZZ-0	SUMITOMO MITSUI BANKING	F	01/01/2009	VARIOUS	15,000,000.000	14,622,027	0.00	14,622,027	14,622,027						14,622,027					
86800X-ZZ-4	SUNTRUST PREFERRED CAP I		01/01/2009	VARIOUS	3,000,000.000	1,650,479	0.00	1,650,479	1,650,479						1,650,479					
87019X-ZZ-9	SWEDBANK 144A	F	01/01/2009	VARIOUS	9,000,000.000	8,823,610	0.00	8,823,610	8,823,610						8,823,610					
87089A-ZZ-4	SWISS RE CAPITAL I LP		01/01/2009	VARIOUS	10,000,000.000	10,285,173	0.00	10,285,173	10,285,173						10,285,173					
90262W-ZZ-9	UBS PREF FNDNG TRUST II	F	01/01/2009	VARIOUS	4,000,000.000	3,987,051	0.00	3,987,051	3,987,051						3,987,051					

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
90466H-ZZ-6	UNICREDITO ITALI CREDIT	F	01/01/2009	VARIOUS	5,000,000.000	4,975,673	0.00	4,975,673	4,975,673						4,975,673					
91530B-ZZ-9	UNITED OVERSEAS BANK LTD	F	01/01/2009	VARIOUS	18,000,000.000	18,055,273	0.00	18,055,273	18,055,273						18,055,273					
91731K-ZZ-6	USB CAPITAL IX		01/01/2009	VARIOUS	26,500,000.000	26,500,000	0.00	26,500,000	26,500,000						26,500,000					
903312-ZZ-2	USB REALTY CORP		01/01/2009	VARIOUS	8,000,000.000	7,999,683	0.00	7,999,683	7,999,683						7,999,683					
92978A-ZZ-8	WACHOVIA CAPITAL TRUST I		01/01/2009	VARIOUS	5,000,000.000	12,200,000	7,200,000.00	12,200,000	12,200,000						12,200,000					
93935J-ZZ-9	WASH MUTUAL PFD FDG II		01/01/2009	VARIOUS	5,000,000.000		0.00													
93935R-ZZ-1	WASH MUTUAL PFD FDG II		01/01/2009	VARIOUS	15,000,000.000		0.00													
96122B-ZZ-2	WESTPAC CAPITAL TRST III	F	01/01/2009	VARIOUS	17,000,000.000	17,118,257	0.00	17,118,257	17,118,257						17,118,257					
96122C-ZZ-0	WESTPAC CAPITAL TRST IV	F	01/01/2009	VARIOUS	25,000,000.000	23,562,760	0.00	23,562,760	23,562,760						23,562,760					
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,734,543,004	XXX	1,740,364,893	1,725,307,415	14,654,475			14,654,475		1,740,364,893		(5,821,889)	(5,821,889)	621,547	XXX
8999997. Total - Preferred Stocks - Part 4						1,734,543,004	XXX	1,740,364,893	1,725,307,415	14,654,475			14,654,475		1,740,364,893		(5,821,889)	(5,821,889)	621,547	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						1,734,543,004	XXX	1,740,364,893	1,725,307,415	14,654,475			14,654,475		1,740,364,893		(5,821,889)	(5,821,889)	621,547	XXX
03822W-40-6	APPLIED MICRO CIRCUITS CORP		02/27/2009	DISTRIBUTION	0.000	1,183											1,183	1,183		
00206R-10-2	AT&T INC		02/24/2009	DISTRIBUTION	0.000	2,976											2,976	2,976		
191219-10-4	COCA COLA ENTERPRISES INC COM STK		01/01/2009	Various	0.000	2,408											2,408	2,408		
36317K-AC-1	GALAXY 2007-8A CLO SUB NOTE LOANS		09/28/2009	Various	10,000,000.000	2,134,843		(261,937)	8,844,000	(87,392)	(16,962)	8,604,803	(8,709,157)		134,843		2,000,000	2,000,000	226,381	
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/17/2009	Various	194.000	18,071		18,591							18,591		(520)	(520)	239	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/17/2009	CITIGROUP GLOBAL MARKETS	20.000	1,210		1,227							1,227		(17)	(17)		
534688-8A-7	LINCOLN PPTY ASSOC LTD CO		06/08/2009	WRITE OFF OF INVESTMENT	3,922,000.000															
999999-9*-8	MARK ANDY LLC (HNCK MEZZ)		01/01/2009	Various	5,232.000	52,319		52,319		52,319			52,319		52,319					
57774#-12-6	MAXON CORPORATION		06/16/2009	DISTRIBUTION	0.000	129,907											129,907	129,907		
57774#-11-8	MAXON CORPORATION WARRANTS		06/16/2009	DISTRIBUTION	0.000	52,270											52,270	52,270		
669729-ZZ-1	NPPI HOLDINGS, INC. (NORWOOD PROMOTIONAL		12/17/2009	WRITE OFF OF INVESTMENT	13,623.000															
67085A-AB-0	OAK HILL ADVISORS PARK AVENUE CLO I, EQU		12/14/2009	DISTRIBUTION	0.000	829,625		44,349							44,349		785,277	785,277		
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		08/25/2009	CANTOR, FITZGERALD & CO.	880.000	90,910		79,492							79,492		11,418	11,418		
872540-10-9	TJX COMPANIES INC		12/29/2009	Various	281,570.000	9,997,315		6,819,893							6,819,893		3,177,422	3,177,422	78,188	
98885M-AA-3	ZAIS MATRIX CDO II-B INCOME NOTES, DUE 2		05/01/2009	WRITE OFF OF INVESTMENT	1,776,667.010			5												
989209-10-1	ZEBU INC		12/20/2009	DISTRIBUTION	0.000	12,398											12,398	12,398		
449388-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC		01/02/2009	VARIOUS	0.000			9,454	9,454											
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,325,437	XXX	6,763,392	8,853,454	(35,073)	(16,962)	8,604,803	(8,656,838)		7,150,714		6,174,724	6,174,724	304,808	XXX
02001P-64-6	ALLSTATE LARGE CAP INDEX FUND		06/30/2009	Various	502,353.277	3,477,400		3,024,167	3,410,979	1,611,636		1,998,448	(386,812)		3,024,167		453,233	453,233		
02001P-10-9	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,517.626	34,504		30,674	32,527	13,305		15,158	(1,853)		30,674		3,830	3,830		
02001P-20-8	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,520.416	34,316		30,693	32,637	13,195		15,139	(1,944)		30,693		3,623	3,623		
02001P-40-6	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,517.724	34,546		30,720	32,573	13,260		15,113	(1,853)		30,720		3,826	3,826		
02001P-50-5	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,520.714	34,267		30,650	32,594	13,241		15,185	(1,944)		30,650		3,617	3,617		
02001P-60-4	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,517.924	34,622		30,767	32,574	13,261		15,068	(1,807)		30,767		3,855	3,855		
02001P-30-7	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	Various	4,517.724	34,620		30,720	32,573	13,260		15,113	(1,853)		30,720		3,900	3,900		
02001P-70-3	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,501.002	33,365		28,896	31,192	14,640		16,936	(2,296)		28,896		4,469	4,469		
02001P-80-2	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,503.760	33,137		28,914	31,256	14,576		16,918	(2,342)		28,914		4,223	4,223		
02001P-87-7	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,501.100	33,557		29,122	31,373	14,460		16,711	(2,251)		29,122		4,435	4,435		
02001P-86-9	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,504.057	33,133		28,871	31,213	14,622		16,964	(2,342)		28,871		4,262	4,262		
02001P-85-1	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,501.300	33,464		28,988	31,239	14,596		16,847	(2,251)		28,988		4,476	4,476		
02001P-88-5	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	Various	4,501.100	33,461		28,986	31,238	14,595		16,847	(2,252)		28,986		4,475	4,475		
02001P-84-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,487.296	32,029		27,373	29,930	15,902		18,459	(2,557)		27,373		4,656	4,656		
02001P-83-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,490.027	31,819		27,298	29,948	15,884		18,534	(2,650)		27,298		4,521	4,521		
02001P-81-0	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,487.393	32,095		27,374	29,976	15,857		18,459	(2,602)		27,374		4,721	4,721		
02001P-79-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,490.324	31,824		27,301	29,950	15,885		18,534	(2,649)		27,301		4,523	4,523		
02001P-78-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,484.868	32,137		27,402	30,004	15,831		18,433	(2,602)		27,402		4,735	4,735		
02001P-82-8	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	Various	4,484.668	32,134		27,401	30,002	15,831		18,432	(2,601)		27,401		4,733	4,733		
02001P-77-8	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	Various	4,734.065	32,885		27,837	30,913	17,002		20,078	(3,076)		27,837		5,048	5,048		
02001P-76-0	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	Various	4,735.612	32,591		27,751	30,876	17,041		20,166	(3,125)		27,751		4,840	4,840		

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
02001P-75-2	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	Various	4,734.361	32,921		27,791	30,868	17,050		20,127	(3,077)		27,791		5,130	5,130		
02001P-74-5	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	Various	4,726.037	31,374		26,513	29,869	18,046		21,402	(3,356)		26,513		4,861	4,861		
02001P-73-7	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	Various	4,727.568	31,118		26,474	29,926	17,992		21,443	(3,452)		26,474		4,644	4,644		
02001P-72-9	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	Various	4,726.332	31,436		26,515	29,870	18,048		21,403	(3,355)		26,515		4,921	4,921		
02001P-71-1	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	Various	4,724.708	30,936		26,032	29,482	18,433		21,883	(3,450)		26,032		4,904	4,904		
02001P-69-5	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	Various	4,726.237	30,753		26,041	29,539	18,378		21,876	(3,498)		26,041		4,712	4,712		
02001P-68-7	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	Various	4,725.003	31,064		26,082	29,531	18,387		21,836	(3,449)		26,082		4,982	4,982		
02001P-67-9	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	Various	4,724.708	30,678		25,655	29,199	18,716		22,260	(3,544)		25,655		5,023	5,023		
02001P-66-1	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	Various	4,726.237	30,457		25,664	29,255	18,662		22,253	(3,591)		25,664		4,793	4,793		
02001P-65-3	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	Various	4,723.676	30,767		25,697	29,192	18,726		22,221	(3,495)		25,697		5,070	5,070		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						4,453,409	XXX	3,864,369	4,332,300	2,090,315		2,558,246	(467,931)		3,864,369		589,040	589,040		XXX
261934-10-3	DREYFUS MONEY MARKET		01/21/2009	DIRECT	7,609.200	7,609		7,609	7,609						7,609				17	
9399999. Common Stocks - Money Market Mutual Funds						7,609	XXX	7,609	7,609						7,609				17	XXX
9799997. Total - Common Stocks - Part 4						17,786,456	XXX	10,635,371	13,193,363	2,055,242	(16,962)	11,163,049	(9,124,768)		11,022,692		6,763,764	6,763,764	304,825	XXX
9799998. Total - Common Stocks - Part 5						1,454,722	XXX	1,362,706							1,362,706		92,016	92,016	1,098	XXX
9799999. Total - Common Stocks						19,241,177	XXX	11,998,077	13,193,363	2,055,242	(16,962)	11,163,049	(9,124,768)		12,385,398		6,855,779	6,855,779	305,923	XXX
9899999. Total - Preferred and Common Stocks						1,753,784,181	XXX	1,752,362,969	1,738,500,778	16,709,717	(16,962)	11,163,049	5,529,707		1,752,750,290		1,033,890	1,033,890	927,470	XXX
9999999 - Totals						16,365,274,844	XXX	15,328,331,569	12,571,269,884	27,248,854	56,977,465	339,096,612	(254,870,293)	1,733,004	16,059,828,197	1,781,033	303,665,615	305,446,648	366,588,631	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	10/29/2009	BANK OF AMERICA	30,000,000	30,000,000	30,170,100	30,000,000							170,100	170,100	191,670	
17313Y-AG-6	CITIGROUP FUNDING INC 07/12/2012		09/11/2009	Various	11/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	35,000,000	35,399,260	35,464,050	35,381,650		(17,610)		(17,610)			82,400	82,400	250,573	155,243
31771K-AA-5	FICO STRIP PRINC 09/26/2019		06/01/2009	FTN FINANCIAL	09/16/2009	HSBC SECURITIES, INC.	17,000,000	10,055,500	10,737,676	10,205,225		149,725		149,725			532,451	532,451		
31771E-AP-6	FICO STRIP PRN15 03/07/2019		06/01/2009	FTN FINANCIAL	09/16/2009	HSBC SECURITIES, INC.	20,000,000	12,342,600	13,057,260	12,521,591		178,991		178,991			535,669	535,669		
31771E-AN-1	FINANCING CORP PRINCIPAL STRI 12/27/2018		07/15/2009	HSBC SECURITIES, INC.	09/15/2009	HSBC SECURITIES, INC.	30,400,000	19,163,821	20,083,456	19,406,997		243,176		243,176			676,459	676,459		
481247-AE-4	JPMORGAN CHASE & CO 06/22/2012		09/11/2009	BARCLAYS BANK	10/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	15,000,000	15,222,338	15,216,645	15,212,723		(9,615)		(9,615)			3,922	3,922	113,333	74,375
481247-AJ-3	JPMORGAN CHASE & CO 06/15/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.	10/27/2009	J. P. MORGAN SECURITIES, INC.	50,000,000	50,000,000	50,321,650	50,000,000							321,650	321,650	381,960	
61757U-AN-0	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER	10/29/2009	MORGAN STANLEY DEAN WITTER	20,000,000	20,000,000	20,106,860	20,000,000							106,860	106,860	134,387	
76116F-AC-1	RESOLUTION TR 04/15/2030		05/29/2009	Various	09/11/2009	BARCLAYS BANK	195,000,000	67,401,850	75,394,800	68,400,426		998,576		998,576			6,994,374	6,994,374		
76116E-CC-2	RESOLUTION TR CORP 04/15/2015		05/29/2009	HSBC SECURITIES, INC.	09/15/2009	UNION BANK OF SWITZERLAND	31,444,000	25,881,242	26,286,555	26,131,675		250,433		250,433			154,880	154,880		
76116E-CE-8	RESOLUTION TR CORP 04/15/2016		05/29/2009	HSBC SECURITIES, INC.	09/22/2009	UNION BANK OF SWITZERLAND	44,597,000	34,446,277	34,989,022	34,849,807		403,530		403,530			139,215	139,215		
76116E-CG-3	RESOLUTION TR CORP 04/15/2017		05/28/2009	CANTOR FITZGERALD	09/22/2009	CANTOR FITZGERALD	41,000,000	29,344,520	30,424,870	29,743,225		398,705		398,705			681,645	681,645		
76116E-CJ-7	RESOLUTION TR CORP 04/15/2018		08/31/2009	HSBC SECURITIES, INC.	09/25/2009	Various	53,000,000	36,766,250	37,408,940	37,062,034		295,784		295,784			346,906	346,906		
76116E-FR-6	RESOLUTION TR CORP 01/15/2018		08/31/2009	Various	09/25/2009	FTN FINANCIAL	93,500,000	66,278,080	66,680,290	66,504,343		226,263		226,263			175,947	175,947		
76116E-FS-4	RESOLUTION TR CORP 07/15/2018		05/29/2009	HSBC SECURITIES, INC.	09/22/2009	HSBC SECURITIES, INC.	13,443,000	9,054,398	9,291,424	9,176,779		122,381		122,381			114,644	114,644		
76116E-GF-1	RESOLUTION TR CORP 01/15/2025		05/28/2009	HSBC SECURITIES, INC.	09/22/2009	BARCLAYS BANK	17,800,000	7,839,476	8,403,501	7,971,337		131,861		131,861			432,164	432,164		
76116E-GG-9	RESOLUTION TR CORP 07/15/2025		05/29/2009	FTN FINANCIAL	09/23/2009	FTN FINANCIAL	17,792,000	7,715,857	8,150,693	7,841,887		126,031		126,031			308,806	308,806		
76116E-HC-7	RESOLUTION TR CORP 10/15/2024		06/11/2009	Various	09/22/2009	BARCLAYS BANK	33,000,000	14,669,420	15,817,814	14,897,116		227,696		227,696			920,698	920,698		
76116E-HD-5	RESOLUTION TR CORP 04/15/2025		06/09/2009	FTN FINANCIAL	09/22/2009	BARCLAYS BANK	16,566,000	7,164,464	7,713,807	7,273,547		109,083		109,083			440,260	440,260		
76116E-HE-3	RESOLUTION TR CORP 10/15/2025		06/11/2009	FTN FINANCIAL	09/23/2009	FTN FINANCIAL	25,000,000	10,516,250	11,330,000	10,675,196		158,946		158,946			654,804	654,804		
76116E-HF-0	RESOLUTION TR CORP 04/15/2026		06/09/2009	FTN FINANCIAL	09/23/2009	FTN FINANCIAL	5,142,000	2,112,694	2,269,936	2,145,116		32,422		32,422			124,820	124,820		
76116E-HH-6	RESOLUTION TR CORP 04/15/2027		06/09/2009	FTN FINANCIAL	09/23/2009	FTN FINANCIAL	10,000,000	3,945,150	4,223,400	4,004,906		59,756		59,756			218,494	218,494		
76116E-HJ-2	RESOLUTION TR CORP 10/15/2027		08/28/2009	FTN FINANCIAL	09/24/2009	FTN FINANCIAL	14,387,000	6,095,628	5,929,746	6,115,328		19,700		19,700			(185,582)	(185,582)		
76116E-HN-3	RESOLUTION TR CORP 10/15/2029		08/27/2009	CANTOR FITZGERALD	09/29/2009	CANTOR FITZGERALD	9,565,000	3,695,629	3,715,046	3,711,383		15,754		15,754			3,663	3,663		
76116F-AD-9	RESOLUTION TR CORP 07/15/2020		06/03/2009	FTN FINANCIAL	09/24/2009	BARCLAYS BANK	30,000,000	17,711,100	18,843,900	17,968,909		257,809		257,809			874,991	874,991		
76116F-AA-5	RFCO STRIP PRINC 10/15/2019		06/04/2009	Various	09/24/2009	BARCLAYS BANK	359,000,000	222,631,990	234,569,010	225,762,759		3,130,769		3,130,769			8,806,251	8,806,251		
76116F-AG-2	RFCO STRIP PRINC 01/15/2021		08/31/2009	FTN FINANCIAL	09/24/2009	FTN FINANCIAL	91,000,000	54,850,350	55,391,700	55,012,115		161,765		161,765			379,585	379,585		
76116E-GH-7	RFCO STRIPS 01/15/2026		08/28/2009	FTN FINANCIAL	09/29/2009	CANTOR FITZGERALD	13,001,000	5,932,486	5,984,230	5,955,839		23,353		23,353			28,391	28,391		
76116E-HG-8	RFCO STRIPS 10/15/2026		06/09/2009	FTN FINANCIAL	09/22/2009	FTN FINANCIAL	78,410,000	31,478,400	33,652,788	31,983,899		505,498		505,498			1,668,889	1,668,889		
76116F-AB-3	RFCS 01/15/2030		08/31/2009	FTN FINANCIAL	09/25/2009	Various	92,375,000	34,774,430	35,498,323	35,049,120		274,690		274,690			449,202	449,202		
76116F-AE-7	RFCSP 0 10/15/20 10/15/2020		08/28/2009	FTN FINANCIAL	09/24/2009	FTN FINANCIAL	21,833,000	13,345,203	13,501,964	13,386,377		41,174		41,174			115,587	115,587		
912828-KB-5	US TREASURY N/B 01/15/2012		09/29/2009	Various	11/06/2009	J. P. MORGAN SECURITIES, INC.	75,000,000	74,951,423	75,132,560	74,953,605		2,183		2,183			178,955	178,955	263,672	175,017
912828-KC-3	US TREASURY N/B 02/15/2012		09/29/2009	Various	11/12/2009	Various	200,000,000	200,856,140	201,476,870	200,817,078		(39,062)		(39,062)			659,792	659,792	638,927	335,343
912828-KG-4	US TREASURY N/B 03/15/2012		09/25/2009	GREENWICH CAPITAL MARKETS, INC.	11/09/2009	Various	100,000,000	100,430,025	100,713,535	100,410,247		(19,778)		(19,778)			303,288	303,288	207,010	49,378
912828-KK-5	US TREASURY N/B 04/15/2012		09/29/2009	BARCLAYS BANK	11/03/2009	MORGAN STANLEY DEAN WITTER	25,000,000	25,067,468	25,131,753	25,065,016		(2,451)		(2,451)			66,736	66,736	190,762	157,787
912828-KP-4	US TREASURY N/B 05/15/2012		09/29/2009	J. P. MORGAN SECURITIES, INC.	11/06/2009	J. P. MORGAN SECURITIES, INC.	50,000,000	50,127,120	50,240,065	50,121,951		(5,169)		(5,169)			118,114	118,114	332,541	257,813
912828-KX-7	US TREASURY N/B 06/15/2012		09/29/2009	Various	11/17/2009	Various	450,000,000	456,429,243	457,793,413	456,159,123		(270,120)		(270,120)			1,634,290	1,634,290	3,383,709	2,401,383
912828-LB-4	US TREASURY N/B 07/15/2012		09/29/2009	Various	11/18/2009	Various	225,000,000	225,573,025	226,833,238	225,549,382		(23,643)		(23,643)			1,283,855	1,283,855	1,086,277	633,832
912828-LH-1	US TREASURY N/B 08/15/2012		08/27/2009	GOLDMAN, SACHS & CO.	10/28/2009	ISI GROUP, INC.	25,000,000	25,143,638	25,246,095	25,135,504		(8,133)		(8,133)			110,591	110,591	90,353	15,455
912828-LW-8	US TREASURY N/B 09/30/2011		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	11/17/2009	Various	250,000,000	249,826,680	250,660,693	249,835,006		8,326		8,326			825,687	825,687	243,681	
0399999. Bonds - U.S. Governments							2,924,255,000	2,314,239,421	2,353,857,676	2,322,398,220		8,158,799		8,158,799			31,459,456	31,459,456	7,508,856	4,255,626
135087-YS-7	CANADA GOVT 06/01/2014	C	06/17/2009	TORONTO DOMINION SECURITIES (USA) INC.	07/27/2009	CASGRAIN & CO., LTD.,	17,496,695	17,811,636	18,749,821	17,805,298		(6,337)		(6,337)		1,015,501	(70,979)	944,522	89,686	30,200
105756-BJ-8	FED REPUBLIC OF BRAZIL 01/05/2016	D	06/30/2009	BARCLAYS BANK	10/20/2009	BARCLAYS BANK	8,170,065	9,089,197	10,597,701	9,057,771		(31,427)		(31,427)		1,136,743	403,188	1,539,931	664,979	314,469
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	07/29/2009	DEUTSCHE BANK A.G.	09/10/2009	BARCLAYS BANK	2,000,000	2,172,600	2,291,000	2,172,338		(262)		(262)			118,662	118,662	21,771	5,938

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
50065J-AA-3	KOREA EXPRESSWAY CORP 03/23/2015	F	10/15/2009	MERRILL LYNCH CAPITAL MARKETS	10/15/2009	NOMURA SECURITIES INTERNATIONAL, INC.	7,000,000	6,953,450	6,970,950	6,953,450							17,500	17,500		
900123-BE-9	REPUBLIC OF TURKEY 07/14/2017	F	07/24/2009	DEUTSCHE BANK A.G.	08/03/2009	Various	5,000,000	5,259,000	5,312,500	5,258,860		(140)		(140)			53,640	53,640	19,792	17,708
74727P-AG-6	STATE OF QATAR 04/09/2019	F	08/03/2009	BARCLAYS BANK	12/14/2009	BARCLAYS BANK	4,000,000	4,220,000	4,420,000	4,213,737		(6,263)		(6,263)			206,263	206,263	180,489	85,150
1099999. Bonds - All Other Governments							43,666,760	45,505,883	48,341,972	45,461,454		(44,429)		(44,429)		2,152,244	728,274	2,880,518	976,717	453,465
10901R-AW-9	BRIER CREEK IN SCH BLDG BABS 01/15/2029		05/13/2009	OHIO COMPANY (THE)	08/18/2009	RAYMOND JAMES & ASSOCIATES, INC.	1,000,000	1,000,000	1,037,800	1,000,000							37,800	37,800	15,237	
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,000,000	1,000,000	1,037,800	1,000,000							37,800	37,800	15,237	
990620-9B-4	ACUMENT GLOBAL TECH (TFS) TER 08/11/2013		10/31/2009	Various	10/31/2009	Various	2,456,778	1,180,372	1,227,674	1,180,372							47,302	47,302	(35,314)	
026074-AA-2	AMERICAN FINANCIAL GROUP 06/15/2019		06/10/2009	BANK OF AMERICA	11/02/2009	Various	11,000,000	11,000,000	12,260,320	11,000,000							1,260,320	1,260,320	398,566	
03938L-AM-6	ARCELORMITTAL 06/01/2019	F	05/13/2009	CITIBANK	06/11/2009	Various	4,000,000	3,900,880	4,107,500	3,901,055		175		175			206,445	206,445	12,039	
053332-AC-6	AUTOZONE INC 10/15/2012		04/20/2009	ROYAL BANK OF SCOTLAND PLC	06/29/2009	ROYAL BANK OF SCOTLAND PLC	2,780,000	2,769,186	2,899,818	2,769,730		544		544			130,088	130,088	34,933	3,629
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		09/04/2009	BANK OF AMERICA	11/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000	10,120,050	10,162,300	10,113,503		(6,547)		(6,547)			48,797	48,797	106,750	75,833
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 08/11/2011		08/14/2006	MERRILL LYNCH CAPITAL MARKETS	12/31/2008	SCHEDULED REDEMPTION	2,521	843	25,761	25,761	88,811	337,573		426,384						
119882-9J-9	BUFFET, INC FIRST LIEN TERM L 04/30/2012		05/11/2009	CREDIT SUISSE	10/02/2009	Various	311,957	293,239	313,234	298,246		5,006		5,006			14,988	14,988	20,834	
991173-9C-1	BUFFETS, INC 2ND LIEN EXIT TL 05/01/2013		04/28/2009	EXCHANGE	09/08/2009	CREDIT SUISSE	541,614	141,980	352,049	132,480		(9,500)		(9,500)			219,569	219,569	15,927	
991173-9B-3	BUFFETS, INC. 2ND LIEN EXIT P 05/01/2013		06/30/2009	Various	10/22/2009	Various	112,760	23,631	71,943	22,368		204		204			49,575	49,575	3,838	
133131-AP-7	CAMDEN PROPERTY TRUST 06/15/2015		06/30/2009	WRITE DOWN OF INVESTMENT	06/30/2009	VARIOUS							566,080	(566,080)						
152340-AJ-7	CENT ELET BRASILEIRAS SA 07/30/2019	F	07/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	09/17/2009	CITIBANK	8,000,000	7,928,960	8,680,000	7,929,686		726		726			750,314	750,314	79,444	
156700-AM-8	CENTURY LINK 09/15/2039		09/14/2009	J. P. MORGAN SECURITIES, INC.	10/02/2009	Various	8,000,000	7,996,400	8,001,860	7,996,401		1		1			5,459	5,459	13,511	
125509-BL-2	CIGNA CORP 05/01/2019		05/04/2009	J. P. MORGAN SECURITIES, INC.	07/01/2009	FIRST TENNESSEE BANK (THE)	5,000,000	4,985,550	5,057,750	4,985,707		157		157			72,043	72,043	70,833	
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		04/06/2007	Various	10/31/2009	DISTRIBUTION		105,740	105,740	105,740										
172967-CT-6	CITIGROUP INC 12/11/2034		09/02/2009	CITIBANK	12/02/2009	CITIBANK	6,000,000	4,916,640	5,232,480	4,920,310		3,670		3,670			312,170	312,170	171,600	84,825
172967-EH-0	CITIGROUP INC 08/15/2017		07/01/2009	CITIBANK	09/02/2009	CITIBANK	10,000,000	8,774,000	9,466,400	8,792,338		18,338		18,338			674,062	674,062	338,333	236,667
172967-EM-9	CITIGROUP INC 11/21/2017		05/27/2009	CITIBANK	09/02/2009	CITIBANK	2,000,000	1,773,480	1,905,920	1,778,645		5,165		5,165			127,275	127,275	36,410	3,403
172967-EV-9	CITIGROUP INC 05/22/2019		06/11/2009	CITIBANK	07/01/2009	CITIBANK	10,000,000	10,165,500	10,205,600	10,164,918		(582)		(582)			40,682	40,682	106,250	61,389
G2109Y-AC-8	CMHI FINANCE (BVI) CO 06/18/2018	F	08/25/2009	NOMURA SECURITIES INTERNATIONAL, INC.	12/15/2009	STANDARD CHARTERED BANK	1,000,000	1,072,700	1,100,000	1,070,775		(1,925)		(1,925)			29,225	29,225	35,625	13,854
20779M-AJ-7	CONNECTICUT VALLEY CDO 3A B1 03/23/2023		11/06/2009	DIRECT	11/09/2009	STRUCTURED AND ALTERNATIVE SECURITIES	346,474		52,352								52,352	52,352		
20779P-AD-3	CONNECTICUT VALLEY CDO II, CL 05/06/2018		11/06/2009	DIRECT	11/06/2009	SOUTHRIDGE INVESTMENT GROUP	288,000		29,232								29,232	29,232		
20779P-AF-8	CONNECTICUT VALLEY CDO II, CL 05/06/2018		11/05/2009	DIRECT	11/06/2009	SOUTHRIDGE INVESTMENT GROUP	698,799		56,952								56,952	56,952		
20779P-AE-1	CONNECTICUT VALLEY STRUCTURED 05/06/2018		11/06/2009	DIRECT	11/06/2009	SOUTHRIDGE INVESTMENT GROUP	565,549		42,756								42,756	42,756		
219239-AB-6	CORNERSTONE CLO 2007-1A, CLAS 07/15/2021		09/10/2009	GOLDMAN, SACHS & CO.	09/15/2009	ICP CAPITAL LLC	5,000,000	3,400,000	3,650,000	3,400,312		312		312			249,688	249,688	8,210	8,083
126670-NY-0	COUNTRYWIDE ASSET-BACKED CERT 05/25/2036		05/20/2009	GOLDMAN, SACHS & CO.	09/29/2009	12 STREET CAPITAL, LLC	20,521,000	6,874,535	8,567,518	6,982,327		107,792		107,792			1,585,190	1,585,190	487,955	80,787
126670-QV-3	CWL 2005-17, 1AF5 05/25/2036		05/21/2009	12 STREET CAPITAL, LLC	09/08/2009	Various	14,851,903	6,869,005	7,854,220	6,999,807		130,802		130,802			854,413	854,413	297,423	59,682
12668W-AR-8	CWL 2007-4 M1 09/25/2037		11/30/2009	DISTRIBUTION	11/30/2009	DISTRIBUTION			74,738	74,738										
12668W-AS-6	CWL 2007-4 M2 09/25/2037		11/30/2009	DISTRIBUTION	11/30/2009	DISTRIBUTION			69,195	69,195										
36962G-4D-3	GENERAL ELEC CAP CORP 08/07/2019		08/04/2009	BARCLAYS BANK	09/04/2009	CITIBANK	10,000,000	9,988,800	10,125,200	9,988,876		76		76			136,324	136,324	55,000	
36967H-AM-9	GENERAL ELEC CAP CORP 03/11/2011		03/09/2009	MORGAN STANLEY DEAN WITTER	10/29/2009	J. P. MORGAN SECURITIES, INC.	15,000,000	15,000,000	15,019,545	15,000,000							19,545	19,545	89,129	
36967H-AY-3	GENERAL ELEC CAP CORP 12/28/2012		08/27/2009	J. P. MORGAN SECURITIES, INC.	10/27/2009	BARCLAYS BANK	10,000,000	10,194,390	10,251,949	10,185,109		(9,281)		(9,281)			66,840	66,840	96,250	53,229
38141E-A2-5	GOLDMAN SACHS GROUP INC 02/15/2019		05/27/2009	GOLDMAN, SACHS & CO.	07/10/2009	GOLDMAN, SACHS & CO.	5,000,000	5,199,400	5,494,700	5,197,713		(1,687)		(1,687)			296,987	296,987	166,667	122,917

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
38146F-AJ-0	GOLDMAN SACHS GROUP INC 03/15/2011		03/12/2009	GOLDMAN, SACHS & CO.	10/29/2009	GOLDMAN, SACHS & CO.	20,000,000	20,000,000	20,040,300	20,000,000							40,300	40,300	113,168	
38146F-AL-5	GOLDMAN SACHS GROUP INC 03/15/2012		03/12/2009	GOLDMAN, SACHS & CO.	10/29/2009	GOLDMAN, SACHS & CO.	20,000,000	20,000,000	20,106,980	20,000,000							106,980	106,980	128,168	
392484-A@-0	GREEKTOWN HOLDINGS LLC DELAYE 12/31/2009		04/28/2009	MERRILL LYNCH CAPITAL MARKETS	12/29/2009	SCHEDULED REDEMPTION	88,049	558,976	88,049	88,049									10,037	
36228C-SG-9	GSMS 2004-C1, A2 10/10/2028		04/29/2009	Various	04/29/2009	VARIOUS		761,110												
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 03/02/2014		08/06/2009	DEUTSCHE BANK SECURITIES	10/15/2009	DIRECT	1,131,912	1,131,912	1,131,912	1,131,912									14,896	
406216-AY-7	HALLIBURTON COMPANY 09/15/2039		04/21/2009	Various	12/02/2009	BANK OF AMERICA	5,000,000	5,319,830	6,307,100	5,317,842		(1,988)		(1,988)			989,258	989,258	273,167	42,424
420029-A#-7	HAWAIIAN TELECOM COMM. TERM C 06/01/2014		09/30/2008	VARIOUS	04/13/2009	CREDIT SUISSE	8,355	9,977		8,052	5,238	(303)		4,935			(8,052)	(8,052)	(6,459)	
448579-AB-8	HYATT HOTELS CORPS 08/15/2019		08/10/2009	BANK OF AMERICA	08/13/2009	GOLDMAN, SACHS & CO.	3,000,000	2,995,920	3,010,470	2,995,923		3		3			14,547	14,547	2,292	
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		11/27/2006	VARIOUS	05/05/2009	SCHEDULED REDEMPTION	10,346	11,144	10,346	10,346									12,858	
24424D-AA-7	JOHN DEERE CAPITAL CORP 06/19/2012		08/27/2009	SALOMON SMITH BARNEY	10/27/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000	10,279,100	10,337,900	10,263,163		(15,937)		(15,937)			74,737	74,737	104,618	57,500
46630J-AW-9	JPMCC 2007-LDPX, E 01/01/9999		09/30/2009	Various	09/30/2009	Various		1,518,669	223,243	223,243			8,880,551	(8,880,551)						
46625H-HL-7	JPMORGAN CHASE & CO 04/23/2019		04/16/2009	J. P. MORGAN SECURITIES, INC.	09/25/2009	J. P. MORGAN SECURITIES, INC.	23,000,000	22,968,030	25,250,090	22,969,051		1,021		1,021			2,281,039	2,281,039	631,925	
990854-9C-7	LANDSOURCE HOLDING CO TERM LO 09/30/2009		07/21/2008	EXCHANGE	12/31/2008	SCHEDULED REDEMPTION	(15,999)	105,698	61,274	61,274		(12,303)		(12,303)						
52108M-DP-5	LBUBS 2006-C1, E 02/15/2041		06/23/2009	WRITE DOWN OF INVESTMENT	06/23/2009	VARIOUS														
50180J-AL-9	LBUBS 2007-C2, E 02/15/2040		08/31/2009	Various	08/31/2009	Various		661,127	60,431	60,431			1,500,474	(1,500,474)						
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST 07/15/2031		11/17/2009	ALLSTATE LIFE INSURANCE CO	12/15/2009	PIPER JAFFRAY INC.	1,580,236		494								494	494		
539439-AC-3	LLOYDS BANKING GROUP PLC 09/29/2049	F	09/30/2009	Various	12/11/2009	Various	5,000,000	5,000,000	2,900,000	2,900,000			2,100,000	(2,100,000)					386,561	96,195
539439-AD-1	LLOYDS BANKING GROUP PLC 09/29/2049	F	09/30/2009	Various	12/11/2009	Various	15,000,000	14,106,915	8,550,000	8,550,000		3,378	5,560,293	(5,556,915)					1,070,533	266,400
539439-AF-6	LLOYDS BANKING GROUP PLC 05/19/2049	F	09/30/2009	Various	12/11/2009	Various	10,000,000	10,000,000	6,100,000	6,100,000			3,900,000	(3,900,000)					710,080	107,252
539439-AA-7	LLOYDS TSB GROUP PLC 01/01/9999	F	09/30/2009	WRITE DOWN OF INVESTMENT	09/30/2009	VARIOUS							17,335,827	(17,335,827)						
59023B-AL-8	MLMT 2006 C1, D 05/12/2039		09/30/2009	Various	09/30/2009	Various		2,132,914	232,919	232,919			10,530,561	(10,530,561)						
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/28/2009	CITIGROUP GLOBAL MARKETS	01/29/2009	MCMAHAN SECURITIES CO LP	500,000	500,000	534,167	500,000							34,167	34,167		
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		02/28/2007	Various	08/15/2009	SCHEDULED REDEMPTION	1	149,678	131,045	131,045	1			1						
66972#-AA-9	NORWOOD PROM. PRODUCTS TERM B 08/16/2011		08/17/2004	EXCHANGE	12/31/2008	SCHEDULED REDEMPTION	(82,658)	82,658	86,814	86,814										
71645W-AQ-4	PETROBRAS INTL FIN CO 01/20/2040	F	10/23/2009	HSBC SECURITIES, INC.	12/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000,000	2,953,560	3,078,750	2,953,607		47		47			125,143	125,143	21,198	
737415-AH-2	POST APARTMENT HOMES 06/01/2012		06/30/2009	WRITE DOWN OF INVESTMENT	06/30/2009	VARIOUS							453,500	(453,500)						
737415-AJ-8	POST APARTMENT HOMES LP 06/01/2013		06/30/2009	WRITE DOWN OF INVESTMENT	06/30/2009	VARIOUS							3,563,547	(3,563,547)						
74733L-AB-8	QTEL INTERNATIONAL FIN 06/10/2019	F	06/05/2009	CHASE SECURITIES	12/15/2009	GREENWICH CAPITAL MARKETS, INC.	2,500,000	2,472,350	2,825,000	2,473,320		970		970			351,680	351,680	102,813	
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.50 08/15/2015		08/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	08/21/2009	KBC FINANCIAL PRODUCTS USA INC	500,000	500,000	534,688	500,000							34,688	34,688	875	
685788-AA-5	RBS ORECK TERM LOAN 02/02/2012		01/25/2005	GREENWICH NATWEST	07/31/2009	SCHEDULED REDEMPTION	(5,527)	22,731	33,739			(4,180)		(4,180)						
76009N-AE-0	RENT A CENTER 05/01/2010		04/28/2009	CIBC WORLD MARKETS	05/19/2009	CALLED @ 100.00	4,383,000	4,414,496	4,383,000	4,406,343		(8,153)		(8,153)			(23,343)	(23,343)	180,799	162,761
991178-9A-4	REYNOLDS CONSUMER PRODUCTS 1S 11/05/2015		11/19/2009	CREDIT SUISSE	11/03/2009	CREDIT SUISSE	2,000,000	1,980,000	1,997,500	1,980,038		38		38			17,462	17,462	1,736	
826200-AD-9	SIEMENS FINANCIERINGSMAT 08/17/2026	F	05/08/2009	J. P. MORGAN SECURITIES, INC.	12/02/2009	J. P. MORGAN SECURITIES, INC.	4,350,000	4,177,374	4,748,025	4,180,538		3,164		3,164			567,487	567,487	214,630	63,258
995242-9H-9	SMURFIT STONE CONTAINER - CAN 12/31/2009		06/30/2009	Various	06/30/2009	Various	580,246	581,016	476,037	524,291		(52)	55,830	(55,882)			(48,254)	(48,254)	6,734	
995242-9G-1	SMURFIT STONE CONTAINER US RE 12/31/2009		06/30/2009	Various	12/14/2009	Various	1,749,763	1,752,084	1,435,797	1,580,937		(127)	168,296	(168,423)			(145,141)	(145,141)	15,286	
995242-9F-3	SMURFIT STONE CONTAINER-CANAD 11/01/2011		06/30/2009	Various	06/30/2009	Various	227,729	228,032	186,830	205,903		(70)	22,032	(22,102)			(19,072)	(19,072)	2,262	
85748K-AA-1	STATE STREET CAPITAL TRU 04/30/2012		09/09/2009	BARCLAYS BANK	10/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000	10,134,333	10,165,300	10,127,556		(6,777)		(6,777)			37,744	37,744	107,500	78,236
85744R-AB-8	STATE STREET CORP 09/15/2011		03/17/2009	GOLDMAN, SACHS & CO.	10/29/2009	GREENWICH CAPITAL MARKETS, INC.	10,000,000	10,000,000	10,043,900	10,000,000							43,900	43,900	63,381	

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
	SUN HEALTHCARE GROUP, INC. TE 04/19/2014																			
990909-9A-3			02/05/2009	Various	05/19/2009	Various	95,409	95,409	86,274	95,409							(9,135)	(9,135)	1,054	
88947E-AJ-9	TOLL BROS FINANCE CORP 11/01/2019		09/15/2009	J. P. MORGAN SECURITIES, INC.	09/17/2009	GOLDMAN, SACHS & CO.	5,000,000	4,999,300	5,045,200	4,999,300							45,900	45,900		
905266-AA-0	UNION BANK NA 03/16/2012	R	03/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	8,000,000	8,000,000	8,042,800	8,000,000							42,800	42,800	52,770	
905266-AB-8	UNION BANK NA 03/16/2011	R	03/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10/29/2009	BARCLAYS BANK	10,000,000	10,000,000	10,015,949	10,000,000							15,949	15,949	58,361	
90345A-AA-0	US CENTRAL FEDERAL CRED 10/19/2011		10/14/2009	J. P. MORGAN SECURITIES, INC.	11/12/2009	BANK OF AMERICA	10,000,000	9,994,900	10,030,100	9,995,096		196		196			35,004	35,004	9,722	
	US SHIPPING PARTNERS L.P. TER 08/06/2012																			
991841-9C-3			06/29/2007	EXCHANGE	03/31/2009	SCHEDULED REDEMPTION	(1,649)	205,821	208,603	208,603		(969)		(969)						
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							350,076,568	325,480,344	320,965,728	308,980,854	94,050	538,976	54,636,989	(54,003,964)			11,984,875	11,984,875	6,901,177	1,678,324
12480W-AA-1	CBG FLORIDA REIT CORP 01/01/9999		08/27/2009	WRITE DOWN OF INVESTMENT	08/27/2009	VARIOUS							4,950,000	(4,950,000)						
64952G-AF-5	NEW YORK LIFE INSURANCE 11/15/2039		10/05/2009	BARCLAYS BANK	12/08/2009	Various	5,000,000	4,988,450	5,003,060	4,988,470		20		20			14,590	14,590	55,125	
4899999. Bonds - Hybrid Securities							5,000,000	4,988,450	5,003,060	4,988,470		20	4,950,000	(4,949,980)			14,590	14,590	55,125	
8399998. Total - Bonds							3,323,998,329	2,691,214,099	2,729,206,236	2,682,828,998	94,050	8,653,365	59,586,989	(50,839,574)		2,152,244	44,224,995	46,377,238	15,457,111	6,387,414
8999998. Total - Preferred Stocks																				
11988P-10-7	BUFFETS INC		04/28/2009	EXCHANGE	09/09/2009	CREDIT SUISSE	24,000.000	230,229	72,000	230,229							(158,229)	(158,229)		
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/29/2009	Various	12/17/2009	Various	746.000	73,047	70,149	73,047							(2,898)	(2,898)	1,098	
50540R-40-9	LABORATORY CORP AMER HLDGS		06/30/2009	CONVERSION	12/16/2009	LAZARD FRERES & COMPANY	7,708.000	472,661	590,255	472,661							117,594	117,594		
	LANDSOURCE HOLDING CO TERM LOAN DIP																			
999999-@Z-9	CRED		07/20/2009	EXCHANGE	07/20/2009	DIRECT	225,009.000	248,777	360,014	248,777							111,237	111,237		
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		08/03/2009	CANTOR, FITZGERALD & CO.	08/25/2009	CANTOR, FITZGERALD & CO.	320.000	31,968	33,058	31,968							1,090	1,090		
92342Y-10-9	VERIFONE HOLDINGS INC		09/04/2009	DISTRIBUTION	09/24/2009	Various	35,324.000	306,007	329,227	306,007							23,220	23,220		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,362,689	1,454,704	1,362,689							92,016	92,016	1,098	
261934-10-3	DREYFUS MONEY MARKET		01/21/2009	DIRECT	01/21/2009	DIRECT	17,400	17	17	17										
9399999. Common Stocks - Money Market Mutual Funds								17	17	17										
9799998. Total - Common Stocks								1,362,706	1,454,722	1,362,706							92,016	92,016	1,098	
9899999. Total - Preferred and Common Stocks								1,362,706	1,454,722	1,362,706							92,016	92,016	1,098	
9999999 - Totals								2,692,576,805	2,730,660,958	2,684,191,704	94,050	8,653,365	59,586,989	(50,839,574)		2,152,244	44,317,010	46,469,254	15,458,209	6,387,414

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
01609*-10-3	ALIC REINSURANCE COMPANY		10773	4CIB1	NO			100,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY		70866	4CIB1	YES	592,879	9,831,886	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK		70874	4CIB1	NO		506,285,640	100,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		61808	4CIB1	NO		10,316,897	110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY		64831	4CIB1	NO		8,992,083	300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY		65595	4CIB1	NO		305,996,831	25,000.000	100.0
86869#-10-5	SURETY LIFE INSURANCE COMPANY		69310	4CIB1	NO		12,659,822	2,500,000.000	100.0
1299999. Common Stock - U.S. Life Insurer						592,879	854,083,160	XXX	XXX
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			4CIB3	NO		2,867,787	1,000.000	100.0
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES			4CIB3	NO		210,877	250.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			4CIB3	NO		13,197,431	1,000.000	100.0
1799999. Common Stock - Other Affiliates							16,276,095	XXX	XXX
1899999. Total Common Stocks						592,879	870,359,255	XXX	XXX
1999999 - Totals						592,879	870,359,255	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
0399999 - Total				XXX	XXX

NONE

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		
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	ALLIED CAPITAL CORPORATION SERIES A-2 SE			08/28/2009	DIRECT	06/15/2010	2,159,891		342,262			2,540,863	2,413,820	9,599		8.500	13.488	MJSD	16,428	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							2,159,891		342,262			2,540,863	2,413,820	9,599		XXX	XXX	XXX	16,428	
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)							2,159,891		342,262			2,540,863	2,413,820	9,599		XXX	XXX	XXX	16,428	
4199999. Total - Credit Tenant Loans																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							2,159,891		342,262			2,540,863	2,413,820	9,599		XXX	XXX	XXX	16,428	
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							2,159,891		342,262			2,540,863	2,413,820	9,599		XXX	XXX	XXX	16,428	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/01/2009	DIRECT	XXX	23,938						23,938	2		0.030	2.471	MON	75	
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FU			12/30/2009	DIRECT	XXX	9,450,000						9,450,000	5		0.010	0.010	JAN		
8899999. Exempt Money Market Mutual Funds							9,473,938					XXX	9,473,938	7		XXX	XXX	XXX	75	
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND - INSTITUT			12/23/2009	DIRECT	XXX	6,667,574						6,667,574	1,155		0.110	0.205	MON	8,904	
60934N-20-3	FEDERATED PRIME OBLIGATIONS FUND			08/03/2009	DIRECT	XXX										0.230	0.000	MON	5,142	
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE MONEY MAR			12/21/2009	DIRECT	XXX	231,066						231,066	434		0.030	0.913	MON	1,444	
168099-Z0-2	HARRIS INSIGHT FUND			01/02/2009	DIRECT	XXX	900,603						900,603			0.000	0.000	MON		
825252-72-9	INVESCO AIM ADVISORS LIQUID ASSETS PORTF			12/31/2009	DIRECT	XXX	32,418,661						32,418,661	4,959		0.180	0.331	MON	29,617	
4812A2-60-3	J.P. MORGAN PRIME MONEY MARKET-INSTITUTI			12/22/2009	DIRECT	XXX	6,164,348						6,164,348	861		0.100	0.135	MON	3,954	
8999999. Class One Money Market Mutual Funds							46,382,252					XXX	46,382,252	7,409		XXX	XXX	XXX	49,061	
9199999 - Totals							58,016,080		342,262			XXX	58,270,009	17,015		XXX	XXX	XXX	65,565	

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
S&P500 CLIQUET 01/07/2010 CALL	1,100,000	01/07/2010	S&P 500	01/09/2009	GOLDMAN SACHS & CO	37,840					(37,840)		(37,840)
S&P500 CLIQUET 01/14/2010 CALL	700,000	01/14/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	24,710	6,644		6,644	6,644	(18,066)		(18,066)
S&P500 CLIQUET 01/08/2010 CALL	1,200,000	01/08/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	29,400					(29,400)		(29,400)
S&P500 CLIQUET 01/21/2010 CALL	400,000	01/21/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	13,640	30,826		30,826	30,826	17,186		17,186
S&P500 CLIQUET 01/15/2010 CALL	1,200,000	01/15/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	37,560	35,223		35,223	35,223	(2,337)		(2,337)
S&P500 CLIQUET 01/14/2010 CALL	300,000	01/14/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	10,530	3,357		3,357	3,357	(7,173)		(7,173)
S&P500 CLIQUET 01/28/2010 CALL	400,000	01/28/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	10,200	4,279		4,279	4,279	(5,921)		(5,921)
S&P500 CLIQUET 01/22/2010 CALL	1,700,000	01/22/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	48,790	115,972		115,972	115,972	67,182		67,182
S&P500 CLIQUET 02/04/2010 CALL	900,000	02/04/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	34,470					(34,470)		(34,470)
S&P500 CLIQUET 01/29/2010 CALL	1,200,000	01/29/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	43,440	48,487		48,487	48,487	5,047		5,047
S&P500 CLIQUET 02/11/2010 CALL	700,000	02/11/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	24,920					(24,920)		(24,920)
S&P500 CLIQUET 02/05/2010 CALL	800,000	02/05/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	26,160					(26,160)		(26,160)
S&P500 CLIQUET 02/18/2010 CALL	300,000	02/18/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	9,330	41,166		41,166	41,166	31,836		31,836
S&P500 CLIQUET 02/12/2010 CALL	1,700,000	02/12/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	37,400	3,891		3,891	3,891	(33,509)		(33,509)
S&P500 CLIQUET 02/25/2010 CALL	300,000	02/25/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	9,060	49,810		49,810	49,810	40,750		40,750
S&P500 CLIQUET 02/19/2010 CALL	700,000	02/19/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	19,250	90,532		90,532	90,532	71,282		71,282
S&P500 INDEX 06/18/2010 750 CALL	250	06/18/2010	750.0000	03/20/2009	CBOE	3,133,000	9,018,750		9,018,750	9,018,750	5,885,750		5,885,750
S&P500 INDEX 06/18/2010 850 CALL	250	06/18/2010	850.0000	04/14/2009	CBOE	2,950,500	6,678,750		6,678,750	6,678,750	3,728,250		3,728,250
S&P500 CLIQUET 03/04/2010 CALL	800,000	03/04/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	24,640	68,935		68,935	68,935	44,295		44,295
S&P500 CLIQUET 02/26/2010 CALL	1,500,000	02/26/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	39,600	221,868		221,868	221,868	182,268		182,268
S&P500 INDEX 06/18/2010 675 CALL	800	06/18/2010	675.0000	03/06/2009	CBOE	8,169,600	34,644,000		34,644,000	34,644,000	26,474,400		26,474,400
S&P500 CLIQUET 03/11/2010 CALL	1,400,000	03/11/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	52,080	106,712		106,712	106,712	54,632		54,632
S&P500 CLIQUET 03/05/2010 CALL	1,200,000	03/05/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	45,240	112,600		112,600	112,600	67,360		67,360
S&P500 CLIQUET 03/18/2010 CALL	400,000	03/18/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	13,240	49,153		49,153	49,153	35,913		35,913
S&P500 CLIQUET 03/15/2010 CALL	200,000	03/15/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	8,120	28,117		28,117	28,117	19,997		19,997
S&P500 CLIQUET 03/12/2010 CALL	1,400,000	03/12/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	49,000	97,792		97,792	97,792	48,792		48,792
S&P500 INDEX 03/19/2010 750 CALL	1,000	03/19/2010	750.0000	03/26/2009	CBOE	14,502,000	36,160,000		36,160,000	36,160,000	21,658,000		21,658,000
S&P500 INDEX 03/19/2010 850 CALL	1,600	03/19/2010	850.0000	04/24/2009	CBOE	18,052,200	42,200,000		42,200,000	42,200,000	24,147,800		24,147,800
S&P500 INDEX 03/19/2010 825 CALL	750	03/19/2010	825.0000	04/03/2009	CBOE	8,846,500	21,603,750		21,603,750	21,603,750	12,757,250		12,757,250
S&P500 CLIQUET 03/25/2010 CALL	500,000	03/25/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	18,700	69,771		69,771	69,771	51,071		51,071
S&P500 CLIQUET 03/22/2010 CALL	300,000	03/22/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	13,899	43,122		43,122	43,122	29,223		29,223
S&P500 CLIQUET 03/19/2010 CALL	1,400,000	03/19/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	52,402	161,692		161,692	161,692	109,290		109,290
S&P500 CLIQUET 04/01/2010 CALL	500,000	04/01/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	17,050	40,054		40,054	40,054	23,004		23,004
S&P500 CLIQUET 03/29/2010 CALL	300,000	03/29/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	11,910	52,301		52,301	52,301	40,391		40,391
S&P500 CLIQUET 03/26/2010 CALL	800,000	03/26/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	25,680	101,554		101,554	101,554	75,874		75,874
S&P500 CLIQUET 04/08/2010 CALL	200,000	04/08/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	3,820	10,670		10,670	10,670	6,850		6,850
S&P500 CLIQUET 04/05/2010 CALL	400,000	04/05/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	9,040	36,650		36,650	36,650	27,610		27,610
S&P500 CLIQUET 04/01/2010 CALL	1,700,000	04/01/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	31,110	125,709		125,709	125,709	94,599		94,599
S&P500 CLIQUET 04/12/2010 CALL	600,000	04/12/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	18,240	51,504		51,504	51,504	33,264		33,264
S&P500 CLIQUET 04/09/2010 CALL	1,300,000	04/09/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	29,250	65,318		65,318	65,318	36,068		36,068
S&P500 CLIQUET 04/22/2010 CALL	700,000	04/22/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	17,850	71,059		71,059	71,059	53,209		53,209
S&P500 CLIQUET 04/19/2010 CALL	400,000	04/19/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	12,360	46,911		46,911	46,911	34,551		34,551
S&P500 CLIQUET 04/16/2010 CALL	1,700,000	04/16/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	41,140	185,713		185,713	185,713	144,573		144,573
S&P500 CLIQUET 04/23/2010 CALL	2,500,000	04/23/2010	S&P 500	05/01/2009	CREDIT SUISSE FB	70,000	287,216		287,216	287,216	217,216		217,216
S&P500 INDEX 03/19/2010 875 CALL	950	03/19/2010	875.0000	05/15/2009	CBOE	8,923,900	22,766,750		22,766,750	22,766,750	13,842,850		13,842,850
S&P500 CLIQUET 05/06/2010 CALL	300,000	05/06/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	8,100	18,906		18,906	18,906	10,806		10,806
S&P500 CLIQUET 05/03/2010 CALL	600,000	05/03/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	22,380	48,031		48,031	48,031	25,651		25,651
S&P500 CLIQUET 04/30/2010 CALL	800,000	04/30/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	24,560	63,177		63,177	63,177	38,617		38,617
S&P500 CLIQUET 05/13/2010 CALL	400,000	05/13/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,840	22,842		22,842	22,842	12,002		12,002
S&P500 CLIQUET 05/10/2010 CALL	400,000	05/10/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,000	20,874		20,874	20,874	10,874		10,874
S&P500 CLIQUET 05/07/2010 CALL	700,000	05/07/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	16,240	26,695		26,695	26,695	10,455		10,455
S&P500 INDEX 06/18/2010 900 CALL	2,000	06/18/2010	900.0000	06/22/2009	CBOE	18,907,000	44,470,000		44,470,000	44,470,000	25,563,000		25,563,000
S&P500 CLIQUET 05/20/2010 CALL	600,000	05/20/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	16,500	52,383		52,383	52,383	35,883		35,883
S&P500 CLIQUET 05/17/2010 CALL	1,000,000	05/17/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	36,400	101,141		101,141	101,141	64,741		64,741
S&P500 CLIQUET 05/14/2010 CALL	2,000,000	05/14/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	56,200	101,381		101,381	101,381	45,181		45,181
S&P500 INDEX 03/19/2010 1000 CALL	300	03/19/2010	1,000.0000	05/26/2009	CBOE	1,290,600	3,739,500		3,739,500	3,739,500	2,448,900		2,448,900
S&P500 CLIQUET 05/27/2010 CALL	400,000	05/27/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	11,480	37,093		37,093	37,093	25,613		25,613
S&P500 CLIQUET 05/24/2010 CALL	1,300,000	05/24/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	47,450	131,458		131,458	131,458	84,008		84,008
S&P500 CLIQUET 05/21/2010 CALL	1,800,000	05/21/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	52,560	167,454		167,454	167,454	114,894		114,894
S&P500 CLIQUET 06/03/2010 CALL	2,500,000	06/03/2010	S&P 500	06/05/2009	CREDIT SUISSE FB	67,750	121,712		121,712	121,712	53,962		53,962
S&P500 CLIQUET 06/10/2010 CALL	700,000	06/10/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	20,090	27,612		27,612	27,612	7,522		7,522
S&P500 CLIQUET 06/07/2010 CALL	700,000	06/07/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	24,150	49,648		49,648	49,648	25,498		25,498
S&P500 CLIQUET 06/04/2010 CALL	1,500,000	06/04/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	41,850	62,219		62,219	62,219	20,369		20,369
S&P500 CLIQUET 06/11/2010 CALL	2,300,000	06/11/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	50,600	88,282		88,282	88,282	37,682		37,682
S&P500 CLIQUET 06/10/2010 CALL	1,000,000	06/10/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	22,900	40,391		40,391	40,391	17,491		17,491

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S&P500 CLIQUET 06/24/2010 CALL	600,000	06/24/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	17,280	52,440		52,440	52,440	35,160		35,160
S&P500 CLIQUET 06/18/2010 CALL	1,300,000	06/18/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	36,920	107,767		107,767	107,767	70,847		70,847
S&P500 INDEX 06/18/2010 925 CALL	1,450	06/18/2010	925.0000	07/17/2009	CBOE	13,136,900	29,079,750		29,079,750	29,079,750	15,942,850		15,942,850
S&P500 CLIQUET 06/25/2010 CALL	1,700,000	06/25/2010	S&P 500	07/06/2009	CREDIT SUISSE FB	39,100	148,673		148,673	148,673	109,573		109,573
S&P500 INDEX 06/18/2010 875 CALL	1,400	06/18/2010	875.0000	07/10/2009	CBOE	12,889,800	34,237,000		34,237,000	34,237,000	21,347,200		21,347,200
S&P500 CLIQUET 07/02/2010 CALL	2,700,000	07/02/2010	S&P 500	07/10/2009	GOLDMAN SACHS & CO	65,610	175,658		175,658	175,658	110,048		110,048
S&P500 CLIQUET 07/09/2010 CALL	2,300,000	07/09/2010	S&P 500	07/17/2009	GOLDMAN SACHS & CO	62,100	166,031		166,031	166,031	103,931		103,931
S&P500 CLIQUET 07/23/2010 CALL	2,600,000	07/23/2010	S&P 500	07/31/2009	CREDIT SUISSE FB	66,560	186,110		186,110	186,110	119,550		119,550
S&P500 CLIQUET 07/30/2010 CALL	2,000,000	07/30/2010	S&P 500	08/07/2009	GOLDMAN SACHS & CO	53,400	103,054		103,054	103,054	49,654		49,654
S&P500 CLIQUET 08/06/2010 CALL	1,700,000	08/06/2010	S&P 500	08/14/2009	CREDIT SUISSE FB	39,780	105,895		105,895	105,895	66,115		66,115
S&P500 CLIQUET 08/13/2010 CALL	1,700,000	08/13/2010	S&P 500	08/21/2009	GOLDMAN SACHS & CO	39,270	97,351		97,351	97,351	58,081		58,081
S&P500 CLIQUET 08/26/2010 CALL	1,500,000	08/26/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	30,900	79,412		79,412	79,412	48,512		48,512
S&P500 CLIQUET 08/20/2010 CALL	1,600,000	08/20/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	36,800	77,984		77,984	77,984	41,184		41,184
S&P500 INDEX 12/17/2010 1025 CALL	1,200	12/17/2010	1,025.0000	09/04/2009	CBOE	12,902,900	17,334,000		17,334,000	17,334,000	4,431,100		4,431,100
S&P500 INDEX 12/17/2010 1100 CALL	1,550	12/17/2010	1,100.0000	12/11/2009	CBOE	15,818,100	15,306,250		15,306,250	15,306,250	(511,850)		(511,850)
S&P500 CLIQUET 08/27/2010 CALL	3,200,000	08/27/2010	S&P 500	09/04/2009	CREDIT SUISSE FB	52,800	166,866		166,866	166,866	114,066		114,066
S&P500 CLIQUET 09/03/2010 CALL	1,300,000	09/03/2010	S&P 500	09/11/2009	GOLDMAN SACHS & CO	29,250	62,324		62,324	62,324	33,074		33,074
S&P500 CLIQUET 09/10/2010 CALL	2,400,000	09/10/2010	S&P 500	09/18/2009	GOLDMAN SACHS & CO	52,800	100,232		100,232	100,232	47,432		47,432
S&P500 INDEX 12/17/2010 1050 CALL	1,100	12/17/2010	1,050.0000	11/06/2009	CBOE	12,327,200	14,118,500		14,118,500	14,118,500	1,791,300		1,791,300
S&P500 CLIQUET 09/17/2010 CALL	2,700,000	09/17/2010	S&P 500	09/25/2009	CREDIT SUISSE FB	44,280	92,463		92,463	92,463	48,183		48,183
S&P500 INDEX 09/17/2010 1050 CALL	1,300	09/17/2010	1,050.0000	10/30/2009	CBOE	11,345,600	15,125,500		15,125,500	15,125,500	3,779,900		3,779,900
S&P500 CLIQUET 09/24/2010 CALL	2,300,000	09/24/2010	S&P 500	10/02/2009	GOLDMAN SACHS & CO	46,460	98,445		98,445	98,445	51,985		51,985
S&P500 INDEX 09/17/2010 1025 CALL	650	09/17/2010	1,025.0000	10/02/2009	CBOE	6,306,300	8,654,750		8,654,750	8,654,750	2,348,450		2,348,450
S&P500 INDEX 09/17/2010 1100 CALL	50	09/17/2010	1,100.0000	10/16/2009	CBOE	410,100	429,000		429,000	429,000	18,900		18,900
S&P500 CLIQUET 10/01/2010 CALL	1,900,000	10/01/2010	S&P 500	10/09/2009	GOLDMAN SACHS & CO	42,180	67,729		67,729	67,729	25,549		25,549
S&P500 INDEX 09/17/2010 1075 CALL	1,400	09/17/2010	1,075.0000	10/23/2009	CBOE	12,322,800	14,070,000		14,070,000	14,070,000	1,747,200		1,747,200
S&P500 CLIQUET 10/08/2010 CALL	2,700,000	10/08/2010	S&P 500	10/23/2009	GOLDMAN SACHS & CO	59,130	90,579		90,579	90,579	31,449		31,449
S&P500 CLIQUET 10/22/2010 CALL	3,700,000	10/22/2010	S&P 500	10/30/2009	BARCLAY'S CAPITAL	46,250	109,973		109,973	109,973	63,723		63,723
S&P500 CLIQUET 10/29/2010 CALL	2,800,000	10/29/2010	S&P 500	11/06/2009	GOLDMAN SACHS & CO	53,480	97,936		97,936	97,936	44,456		44,456
S&P500 CLIQUET 11/05/2010 CALL	2,100,000	11/05/2010	S&P 500	11/13/2009	CREDIT SUISSE FB	45,360	63,890		63,890	63,890	18,530		18,530
S&P500 CLIQUET 11/12/2010 CALL	3,000,000	11/12/2010	S&P 500	11/20/2009	GOLDMAN SACHS & CO	58,800	89,782		89,782	89,782	30,982		30,982
S&P500 INDEX 12/17/2010 1075 CALL	650	12/17/2010	1,075.0000	11/20/2009	CBOE	7,060,300	7,348,250		7,348,250	7,348,250	287,950		287,950
S&P500 CLIQUET 11/19/2010 CALL	3,400,000	11/19/2010	S&P 500	12/02/2009	CREDIT SUISSE FB	71,060	90,482		90,482	90,482	19,422		19,422
S&P500 INDEX 02/19/2010 1100 CALL	500	02/19/2010	1,100.0000	12/09/2009	CBOE	1,876,000	1,942,500		1,942,500	1,942,500	66,500		66,500
S&P500 FUTURES 02/19/2010 1100 CALL	100	02/19/2010	1,100.0000	12/15/2009	CME	1,080,370	952,500		952,500	952,500	(127,870)		(127,870)
S&P500 CLIQUET 12/10/2010 CALL	3,300,000	12/10/2010	S&P 500	12/18/2009	GOLDMAN SACHS & CO	62,040	75,153		75,153	75,153	13,113		13,113
0199999. Subtotal - Call Options - Hedging						194,964,401	386,031,638	XXX	386,031,638	386,031,638	191,067,237		191,067,237
0499999. Subtotal - Call Options						194,964,401	386,031,638	XXX	386,031,638	386,031,638	191,067,237		191,067,237
S&P500 INDEX 03/19/2010 1075 PUT	200	03/19/2010	1,075.0000	10/21/2009	CBOE	1,082,400	595,000		595,000	595,000	(487,400)		(487,400)
S&P500 INDEX 06/18/2010 1025 PUT	200	06/18/2010	1,025.0000	11/05/2009	CBOE	1,451,400	787,000		787,000	787,000	(664,400)		(664,400)
S&P500 INDEX 01/15/2010 1100 PUT	200	01/15/2010	1,100.0000	12/18/2009	CBOE	465,400	209,000		209,000	209,000	(256,400)		(256,400)
0599999. Subtotal - Put Options - Hedging						2,999,200	1,591,000	XXX	1,591,000	1,591,000	(1,408,200)		(1,408,200)
0899999. Subtotal - Put Options						2,999,200	1,591,000	XXX	1,591,000	1,591,000	(1,408,200)		(1,408,200)
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	7,300,000	01/07/2010	3.7190	11/01/2009	UBS AG	322,660	322,660		(80,661)	(80,661)			
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	6,200,000	01/27/2010	3.7130	11/01/2009	JP MORGAN CHASE BANK	260,400	260,400		(65,088)	(65,088)			
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	6,100,000	02/03/2010	3.7000	11/01/2009	UBS AG	233,020	233,020		(58,242)	(58,242)			
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	7,500,000	03/03/2010	4.0200	11/01/2009	JP MORGAN CHASE BANK	270,600	270,600		(67,622)	(67,622)			
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	6,300,000	03/14/2010	4.2150	11/01/2009	JP MORGAN CHASE BANK	233,100	233,100		(58,246)	(58,246)			
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	4,700,000	03/23/2010	4.1870	11/01/2009	JP MORGAN CHASE BANK	173,900	173,900		(43,451)	(43,451)			
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	5,300,000	03/30/2010	4.3200	11/01/2009	JP MORGAN CHASE BANK	191,860	191,860		(47,936)	(47,936)			
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	9,500,000	04/13/2010	4.1250	11/01/2009	UBS AG	328,320	328,320		(82,021)	(82,021)			
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	16,300,000	04/22/2010	3.9150	11/01/2009	UBS AG	572,456	572,456		(142,999)	(142,999)			
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	14,800,000	04/27/2010	3.9370	11/01/2009	UBS AG	504,976	504,976		(126,136)	(126,136)			
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	13,600,000	05/05/2010	3.8810	11/01/2009	JP MORGAN CHASE BANK	459,680	459,680		(114,813)	(114,813)			
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	12,900,000	05/18/2010	3.8075	11/01/2009	JP MORGAN CHASE BANK	434,730	434,730		(108,567)	(108,567)			
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	9,200,000	05/25/2010	3.7980	11/01/2009	UBS AG	290,352	290,352		(72,505)	(72,505)			
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	10,000,000	06/02/2010	3.7460	11/01/2009	JP MORGAN CHASE BANK	310,000	310,000		(77,404)	(77,404)			
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	6,800,000	06/10/2010	3.7000	11/01/2009	JP MORGAN CHASE BANK	206,720	206,720		(51,611)	(51,611)			
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	6,500,000	06/15/2010	3.8680	11/01/2009	UBS AG	202,540	202,540		(50,564)	(50,564)			
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	8,900,000	06/23/2010	3.8720	11/01/2009	JP MORGAN CHASE BANK	270,204	270,204		(67,449)	(67,449)			
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	12,700,000	07/07/2010	3.8700	11/01/2009	JP MORGAN CHASE BANK	385,064	385,064		(96,099)	(96,099)			
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	16,800,000	07/21/2010	4.0000	11/01/2009	JP MORGAN CHASE BANK	497,280	497,280		(124,078)	(124,078)			
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	10,300,000	08/29/2010	4.0480	11/01/2009	UBS AG	278,100	278,100		(69,333)	(69,333)			
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	5,000,000	09/01/2010	4.0160	11/01/2009	UBS AG	136,000	136,000		(33,905)	(33,905)			

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
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	14,800,000	09/16/2010	3.9300	11/01/2009	JP MORGAN CHASE BANK	435,712	435,712		(108,585)	(108,585)			
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	5,000,000	09/23/2010	4.0010	11/01/2009	JP MORGAN CHASE BANK	145,000	145,000		(36,129)	(36,129)			
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	7,000,000	09/29/2010	4.1170	11/01/2009	UBS AG	203,560	203,560		(50,712)	(50,712)			
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	15,000,000	10/13/2010	4.2470	11/01/2009	JP MORGAN CHASE BANK	412,200	412,200		(102,651)	(102,651)			
INT RATE CAP0153 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/03/2010	4.4600	11/01/2009	JP MORGAN CHASE BANK	143,600	143,600		(35,739)	(35,739)			
INT RATE CAP0154 ON LIABILITY-STRIKE 5YR CMT	11,000,000	11/16/2010	4.5000	11/01/2009	UBS AG	322,960	322,960		(80,346)	(80,346)			
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	17,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	490,620	490,620		(122,027)	(122,027)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	14,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	397,040	397,040		(98,724)	(98,724)			
INT RATE CAP0157 ON LIABILITY-STRIKE 5YRCMT	13,000,000	12/07/2010	4.4700	11/01/2009	GOLDMAN SACHS	371,800	371,800		(92,429)	(92,429)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	13,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	367,640	367,640		(91,391)	(91,391)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	11,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	311,960	311,960		(77,531)	(77,531)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	11,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	294,800	294,800		(73,249)	(73,249)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	23,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	598,000	598,000		(148,533)	(148,533)			
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	8,000,000	01/05/2011	4.3600	11/01/2009	JP MORGAN CHASE BANK	204,160	204,160		(101,736)	(101,736)			
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	9,000,000	01/25/2011	4.3200	11/01/2009	JP MORGAN CHASE BANK	227,520	227,520		(113,322)	(113,322)			
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	6,000,000	02/02/2011	4.4600	11/01/2009	JP MORGAN CHASE BANK	156,960	156,960		(78,157)	(78,157)			
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/09/2011	4.4900	11/01/2009	JP MORGAN CHASE BANK	125,000	125,000		(62,218)	(62,218)			
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	8,000,000	02/15/2011	4.5800	11/01/2009	GOLDMAN SACHS	190,400	190,400		(94,728)	(94,728)			
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	9,000,000	02/23/2011	4.5510	11/01/2009	JP MORGAN CHASE BANK	201,600	201,600		(100,165)	(100,165)			
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	12,000,000	03/01/2011	4.6500	11/01/2009	UBS AG	269,760	269,760		(133,940)	(133,940)			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/08/2011	4.7200	11/01/2009	JP MORGAN CHASE BANK	246,000	246,000		(122,033)	(122,033)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	14,000,000	03/17/2011	4.7500	11/01/2009	GOLDMAN SACHS	338,464	338,464		(167,395)	(167,395)			
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	1,000,000,000	03/15/2012	7.2000	11/01/2009	UBS AG	5,620,000	5,620,000		1,485,361	1,485,361			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		112	112			
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	17,000,000	03/22/2011	4.6000	11/01/2009	UBS AG	416,160	416,160		(205,094)	(205,094)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	19,000,000	03/29/2011	4.6800	11/01/2009	UBS AG	456,000	456,000		(224,251)	(224,251)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/05/2011	4.8300	11/01/2009	JP MORGAN CHASE BANK	583,280	583,280		(287,058)	(287,058)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	31,000,000	04/12/2011	4.8900	11/01/2009	UBS AG	796,700	796,700		(391,499)	(391,499)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	24,000,000	04/19/2011	4.9200	11/01/2009	JP MORGAN CHASE BANK	620,160	620,160		(304,294)	(304,294)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	22,000,000	04/24/2011	4.8900	11/01/2009	JP MORGAN CHASE BANK	561,000	561,000		(274,330)	(274,330)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	23,000,000	05/04/2011	5.0100	11/01/2009	UBS AG	599,840	599,840		(293,557)	(293,557)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	20,000,000	05/10/2011	5.0100	11/01/2009	JP MORGAN CHASE BANK	524,800	524,800		(256,283)	(256,283)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	33,000,000	05/18/2011	5.0100	11/01/2009	UBS AG	898,920	898,920		(437,922)	(437,922)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	37,000,000	05/24/2011	4.9000	11/01/2009	JP MORGAN CHASE BANK	973,100	973,100		(470,655)	(470,655)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	53,000,000	06/01/2011	4.9500	11/01/2009	JP MORGAN CHASE BANK	1,436,300	1,436,300		(694,287)	(694,287)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/07/2011	4.9400	11/01/2009	JP MORGAN CHASE BANK	642,500	642,500		(308,910)	(308,910)			
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	40,000,000	06/14/2011	4.9400	11/01/2009	UBS AG	942,400	942,400		(449,823)	(449,823)			
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	39,000,000	06/21/2011	5.1100	11/01/2009	JP MORGAN CHASE BANK	945,360	945,360		(453,877)	(453,877)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	39,000,000	06/28/2011	5.2100	11/01/2009	GOLDMAN SACHS	936,000	936,000		(449,680)	(449,680)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	37,000,000	07/07/2011	5.1900	11/01/2009	UBS AG	892,440	892,440		(426,391)	(426,391)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	22,000,000	07/12/2011	5.1100	11/01/2009	UBS AG	528,000	528,000		(250,195)	(250,195)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	26,000,000	07/19/2011	5.0400	11/01/2009	JP MORGAN CHASE BANK	628,160	628,160		(295,115)	(295,115)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(385,730)	(385,730)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(270,390)	(270,390)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	29,000,000	08/02/2011	4.9200	11/01/2009	UBS AG	726,740	726,740		(335,421)	(335,421)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	28,000,000	08/09/2011	4.8500	11/01/2009	JP MORGAN CHASE BANK	676,480	676,480		(307,447)	(307,447)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	19,000,000	08/31/2011	4.7700	11/01/2009	JP MORGAN CHASE BANK	442,700	442,700		(194,023)	(194,023)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	26,000,000	09/07/2011	4.7200	11/01/2009	UBS AG	630,240	630,240		(273,928)	(273,928)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/11/2011	4.7200	11/01/2009	JP MORGAN CHASE BANK	365,400	365,400		(157,628)	(157,628)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	19,000,000	09/13/2011	4.7300	11/01/2009	JP MORGAN CHASE BANK	458,280	458,280		(197,613)	(197,613)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/20/2011	4.8000	11/01/2009	JP MORGAN CHASE BANK	329,000	329,000		(141,636)	(141,636)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/27/2011	4.5200	11/01/2009	UBS AG	337,400	337,400		(137,777)	(137,777)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	12,000,000	10/04/2011	4.5500	11/01/2009	JP MORGAN CHASE BANK	298,560	298,560		(122,171)	(122,171)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	5,000,000	10/25/2011	4.7900	11/01/2009	JP MORGAN CHASE BANK	119,000	119,000		(49,102)	(49,102)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	15,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	347,400	347,400		(136,962)	(136,962)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	92,320	92,320		(35,433)	(35,433)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	8,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	180,800	180,800		(66,766)	(66,766)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(50,772)	(50,772)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	8,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	188,800	188,800		(66,281)	(66,281)			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850						
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(46,956)	(46,956)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(142,480)	(142,480)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/10/2012	4.6600	11/01/2009	UBS AG	107,000	107,000		(63,829)	(63,829)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	6,000,000	01/24/2012	4.7600	11/01/2009	JP MORGAN CHASE BANK	124,200	124,200		(73,883)	(73,883)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	6,000,000	02/08/2012	4.7700	11/01/2009	UBS AG	118,200	118,200		(68,581)	(68,581)			

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INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/07/2012	4.4500	11/01/2009	JP MORGAN CHASE BANK	187,200	187,200		(103,625)	(103,625)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/13/2012	4.4500	11/01/2009	JP MORGAN CHASE BANK	222,800	222,800		(120,199)	(120,199)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	12,000,000	03/21/2012	4.5000	11/01/2009	UBS AG	264,480	264,480		(142,321)	(142,321)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/28/2012	4.4600	11/01/2009	JP MORGAN CHASE BANK	256,960	256,960		(138,207)	(138,207)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	15,000,000	04/04/2012	4.5500	11/01/2009	JP MORGAN CHASE BANK	348,900	348,900		(189,880)	(189,880)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(148,684)	(148,684)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(82,457)	(82,457)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	11,000,000	04/25/2012	4.5400	11/01/2009	JP MORGAN CHASE BANK	253,000	253,000		(132,696)	(132,696)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	10,000,000	05/02/2012	4.5300	11/01/2009	JP MORGAN CHASE BANK	228,800	228,800		(118,050)	(118,050)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	4,000,000	05/24/2012	4.7500	11/01/2009	JP MORGAN CHASE BANK	87,760	87,760		(45,931)	(45,931)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	9,000,000	05/31/2012	4.8200	11/01/2009	JP MORGAN CHASE BANK	195,120	195,120		(102,658)	(102,658)			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	19,000,000	06/14/2012	5.1550	11/01/2009	JP MORGAN CHASE BANK	500,840	500,840		(230,638)	(230,638)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	28,000,000	06/27/2012	4.9900	11/01/2009	JP MORGAN CHASE BANK	719,040	719,040		(320,981)	(320,981)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	31,000,000	07/11/2012	5.0650	11/01/2009	JP MORGAN CHASE BANK	815,300	815,300		(460,693)	(460,693)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/25/2012	4.8600	11/01/2009	UBS AG	1,326,000	1,326,000		(704,501)	(704,501)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	17,000,000	08/02/2012	4.6600	11/01/2009	JP MORGAN CHASE BANK	503,200	503,200		(262,130)	(262,130)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(344,488)	(344,488)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	17,000,000	08/13/2012	4.5700	11/01/2009	JP MORGAN CHASE BANK	529,380	529,380		(269,872)	(269,872)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	24,000,000	08/24/2012	4.3400	11/01/2009	UBS AG	777,600	777,600		(368,334)	(368,334)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	18,000,000	08/30/2012	4.2200	11/01/2009	JP MORGAN CHASE BANK	573,840	573,840		(254,846)	(254,846)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(262,714)	(262,714)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(229,271)	(229,271)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/27/2012	4.2600	11/01/2009	UBS AG	767,360	767,360		(348,166)	(348,166)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(434,865)	(434,865)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	23,000,000	10/24/2012	4.0600	11/01/2009	JP MORGAN CHASE BANK	771,880	771,880		(295,292)	(295,292)			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	20,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	768,000	768,000		(230,852)	(230,852)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(421,450)	(421,450)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(1,537,313)	(1,537,313)			
INT RATE CAP0253 ON LIABILITY-STRIKE 5YRCMT	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(85,494)	(85,494)			
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	5,000,000	02/05/2013	2.7300	09/11/2008	MERRILL LYNCH	207,000	207,000		151,825	151,825			
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	10,000,000	02/20/2013	2.8500	09/11/2008	MERRILL LYNCH	387,000	387,000		294,198	294,198			
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/08/2013	2.4800	09/11/2008	MERRILL LYNCH	492,000	492,000		375,287	375,287			
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	5,000,000	03/18/2013	2.3500	09/11/2008	MERRILL LYNCH	266,000	266,000		204,730	204,730			
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/25/2013	2.5600	09/11/2008	MERRILL LYNCH	475,000	475,000		369,987	369,987			
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	15,000,000	04/08/2013	2.6600	09/11/2008	MERRILL LYNCH	676,000	676,000		538,660	538,660			
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	5,000,000	04/22/2013	3.0000	09/11/2008	MERRILL LYNCH	184,000	184,000		152,432	152,432			
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	15,000,000	05/13/2013	3.0900	09/11/2008	MERRILL LYNCH	529,000	529,000		451,745	451,745			
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	5,000,000	05/28/2013	3.2600	09/11/2008	MERRILL LYNCH	159,000	159,000		140,523	140,523			
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/05/2013	3.3100	09/11/2008	MERRILL LYNCH	155,000	155,000		139,061	139,061			
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	15,000,000	06/18/2013	3.6200	09/11/2008	MERRILL LYNCH	377,000	377,000		361,006	361,006			
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/26/2013	3.4700	09/11/2008	MERRILL LYNCH	141,000	141,000		132,260	132,260			
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	5,000,000	06/30/2013	3.3400	09/11/2008	MERRILL LYNCH	154,000	154,000		142,271	142,271			
INT RATE CAP0268 ON LIABILITY-STRIKE 5YR CMT EFF.07/03/09	15,000,000	07/03/2013	3.3000	09/11/2008	MERRILL LYNCH	478,000	478,000		438,929	438,929			
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT EFF.07/13/09	10,000,000	07/12/2013	3.2000	09/11/2008	MERRILL LYNCH	343,000	343,000		312,466	312,466			
INT RATE CAP0270 ON LIABILITY-STRIKE 5YR CMT EFF.07/24/09	10,000,000	07/24/2013	3.4100	09/11/2008	MERRILL LYNCH	300,000	300,000		285,084	285,084			
INT RATE CAP0271 ON LIABILITY-STRIKE 5YR CMT EFF.08/04/09	5,000,000	08/05/2013	3.2300	09/11/2008	MERRILL LYNCH	171,000	171,000		159,291	159,291			
INT RATE CAP0272 ON LIABILITY-STRIKE 5YR CMT EFF.08/14/09	5,000,000	08/15/2013	3.1500	09/11/2008	MERRILL LYNCH	181,000	181,000		167,857	167,857			
INT RATE CAP0273 ON LIABILITY-STRIKE 5YR CMT EFF.08/26/09	7,000,000	08/26/2013	3.0700	09/11/2008	MERRILL LYNCH	268,000	268,000		247,556	247,556			
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	5,000,000	01/28/2013	2.9400	11/01/2009	MERRILL LYNCH	179,000	179,000		131,460	131,460			
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	5,000,000	04/01/2013	2.5600	11/01/2009	MERRILL LYNCH	238,000	238,000		187,040	187,040			
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	5,000,000	05/28/2013	3.2500	11/01/2009	MERRILL LYNCH	160,000	160,000		141,344	141,344			
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	6,500,000	08/08/2013	3.1900	11/01/2009	MERRILL LYNCH	228,000	228,000		212,450	212,450			
INT RATE CAP0278 ON LIABILITY-STRIKE 2YR CMT EFF.02/24/09	7,000,000	02/25/2013	2.7500	09/11/2008	MERRILL LYNCH	227,000	227,000		130,489	130,489			
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	8,750,000	06/01/2012	7.0000	09/18/2008	BARCLAY'S CAPITAL	18,400	18,400		8,454	8,454			
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	11,000,000	09/15/2013	2.8800	11/01/2009	UBS AG	180,400	180,400		264,005	264,005			
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	3,600,000	10/15/2013	2.7400	11/01/2009	UBS AG	69,264	69,264		91,024	91,024			
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT EFF.10/15/09	6,100,000	10/15/2013	2.7600	01/16/2009	UBS AG	114,070	114,070		154,959	154,959			
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	5,800,000	11/15/2013	2.3000	11/01/2009	UBS AG	278,400	278,400		48,443	48,443			
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT EFF.12/15/09	8,600,000	12/15/2013	1.5300	11/01/2009	UBS AG	644,312	644,312		85,955	85,955			2,790
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/10	6,500,000	01/15/2014	2.8300	11/01/2009	UBS AG	438,750	438,750		(112,864)	(112,864)			
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/10	8,900,000	02/15/2014	2.8300	11/01/2009	UBS AG	615,880	615,880		(79,634)	(79,634)			
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	9,600,000	03/15/2014	2.8300	11/01/2009	UBS AG	682,560	682,560		(82,203)	(82,203)			
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	6,600,000	04/15/2014	2.8300	11/01/2009	UBS AG	480,480	480,480		(53,592)	(53,592)			
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS EFF.06/11/10	4,500,000	06/11/2014	3.4150	11/01/2009	UBS AG	344,700	344,700		(102,965)	(102,965)			
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	5,200,000	03/15/2014	2.8900	11/01/2009	JP MORGAN CHASE BANK	350,480	350,480		(35,337)	(35,337)			

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
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	5,000,000	05/15/2014	2.8900	11/01/2009	JP MORGAN CHASE BANK	356,000	356,000		(31,780)	(31,780)			
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/10	11,400,000	07/15/2014	2.8300	11/01/2009	JP MORGAN CHASE BANK	893,760	893,760		(88,978)	(88,978)			
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	6,000,000	04/15/2014	2.8300	11/01/2009	JP MORGAN CHASE BANK	439,200	439,200		(50,983)	(50,983)			
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/10	10,200,000	08/15/2014	2.7700	11/01/2009	JP MORGAN CHASE BANK	730,320	730,320		20,717	20,717			
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	3,900,000	05/15/2014	2.7700	11/01/2009	JP MORGAN CHASE BANK	263,640	263,640		1,393	1,393			
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/10	8,000,000	09/15/2014	2.7400	11/01/2009	JP MORGAN CHASE BANK	556,800	556,800		51,395	51,395			
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS EFF.06/15/10	6,000,000	06/15/2014	2.7400	11/01/2009	JP MORGAN CHASE BANK	392,400	392,400		30,949	30,949			
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	6,100,000	10/15/2014	2.4900	11/23/2009	UBS AG	422,120	422,120		96,085	96,085			
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	5,000,000	11/15/2014	2.7300	12/21/2009	JP MORGAN CHASE BANK	381,000	381,000		10,892	10,892			
3M USD LIBOR PAYER SWAPTION	250,000,000	05/17/2010	5.80	11/12/2009	UBS AG	190,000	190,000		120,170	120,170			
3M USD LIBOR PAYER SWAPTION	250,000,000	05/15/2013	5.80	11/12/2009	UBS AG	5,940,000	5,940,000		7,010,310	7,010,310			
3M USD LIBOR PAYER SWAPTION	250,000,000	05/16/2011	5.80	11/12/2009	UBS AG	2,150,000	2,150,000		2,633,908	2,633,908			
3M USD LIBOR PAYER SWAPTION	250,000,000	05/15/2012	5.80	11/12/2009	UBS AG	4,270,000	4,270,000		5,217,515	5,217,515			
0999999. Subtotal - Caps - Hedging						87,259,899	87,259,899	XXX	646,158	646,158			2,790
1299999. Subtotal - Caps						87,259,899	87,259,899	XXX	646,158	646,158			2,790
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/2002	BANK OF AMERICA	59,700	40,077		182,838	182,838			714,306
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/2002	BANK OF AMERICA	69,400	46,996		119,755	119,755			129,861
1399999. Subtotal - Floors - Hedging						129,100	87,074	XXX	302,593	302,593			844,167
1699999. Subtotal - Floors						129,100	87,074	XXX	302,593	302,593			844,167
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						285,352,600	474,969,611	XXX	388,571,389	388,571,389	189,659,037		190,505,994
2799999. Subtotal - Other								XXX					
9999999 - Totals						285,352,600	474,969,611	XXX	388,571,389	388,571,389	189,659,037		190,505,994

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 BINARY 09/29/2009 1107.06 CALL	57,000	09/29/2009	1,107.0600	09/22/2009	GOLDMAN SACHS & CO	7,364
S&P500 BINARY 10/08/2009 984.94 CALL	16,000	10/08/2009	984.9400	09/22/2009	GOLDMAN SACHS & CO	15,840
S&P500 BINARY 10/07/2009 996.23 CALL	26,000	10/07/2009	996.2300	09/22/2009	GOLDMAN SACHS & CO	25,740
S&P500 BINARY 10/06/2009 1056.85 CALL	35,000	10/06/2009	1,056.8500	09/22/2009	GOLDMAN SACHS & CO	25,540
S&P500 BINARY 10/05/2009 1099.23 CALL	26,000	10/05/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	7,628
S&P500 BINARY 10/02/2009 1099.23 CALL	73,000	10/02/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	18,980
S&P500 BINARY 10/02/2009 1114.28 CALL	82,000	10/02/2009	1,114.2800	09/22/2009	GOLDMAN SACHS & CO	11,201
S&P500 BINARY 10/14/2009 998.01 CALL	28,000	10/14/2009	998.0100	09/22/2009	GOLDMAN SACHS & CO	26,860
S&P500 BINARY 10/13/2009 1003.35 CALL	44,000	10/13/2009	1,003.3500	09/22/2009	GOLDMAN SACHS & CO	41,857
S&P500 BINARY 10/20/2009 985.4 CALL	52,000	10/20/2009	985.4000	09/22/2009	GOLDMAN SACHS & CO	49,998
S&P500 BINARY 11/04/2009 1005.75 CALL	17,000	11/04/2009	1,005.7500	09/22/2009	GOLDMAN SACHS & CO	14,656
S&P500 INDEX 09/18/2009 900 CALL	500	09/18/2009	900.0000	07/13/2009	CBOE	1,806,000
S&P500 INDEX 09/18/2009 1025 CALL	25	09/18/2009	1,025.0000	08/26/2009	CBOE	52,550
S&P500 INDEX 12/18/2009 900 CALL	2,400	12/18/2009	900.0000	01/09/2009	CBOE	27,748,800
S&P500 INDEX 12/18/2009 825 CALL	2,050	12/18/2009	825.0000	02/13/2009	CBOE	22,758,600
S&P500 INDEX 12/18/2009 875 CALL	1,200	12/18/2009	875.0000	04/27/2009	CBOE	11,363,400
S&P500 INDEX 01/16/2009 925 CALL	100	01/16/2009	925.0000	01/05/2009	CBOE	260,200
S&P500 CLIQUET 01/07/2010 CALL	1,100,000	01/07/2010	S&P 500	01/09/2009	GOLDMAN SACHS & CO	37,840
S&P500 CLIQUET 12/31/2009 CALL	1,500,000	12/31/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	49,800
S&P500 CLIQUET 12/24/2009 CALL	2,600,000	12/24/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	93,860
S&P500 CLIQUET 12/18/2009 CALL	1,400,000	12/18/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	47,460
S&P500 INDEX 12/18/2009 700 CALL	125	12/18/2009	700.0000	01/13/2009	CBOE	2,800,250
S&P500 CLIQUET 01/14/2010 CALL	700,000	01/14/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	24,710
S&P500 CLIQUET 01/08/2010 CALL	1,200,000	01/08/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	29,400
S&P500 INDEX 12/18/2009 850 CALL	600	12/18/2009	850.0000	01/16/2009	CBOE	6,703,200

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 02/20/2009 850 CALL	100	02/20/2009	850.0000	02/13/2009	CBOE	192,700
S&P500 CLIQUET 01/21/2010 CALL	400,000	01/21/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	13,640
S&P500 CLIQUET 01/15/2010 CALL	1,200,000	01/15/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	37,560
S&P500 CLIQUET 01/14/2010 CALL	300,000	01/14/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	10,530
S&P500 INDEX 03/20/2009 875 CALL	25	03/20/2009	875.0000	01/28/2009	CBOE	103,550
S&P500 CLIQUET 01/28/2010 CALL	400,000	01/28/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	10,200
S&P500 CLIQUET 01/22/2010 CALL	1,700,000	01/22/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	48,790
S&P500 FUTURES 03/20/2009 825 CALL	100	03/20/2009	825.0000	02/03/2009	CME	1,067,870
S&P500 CLIQUET 02/04/2010 CALL	900,000	02/04/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	34,470
S&P500 CLIQUET 01/29/2010 CALL	1,200,000	01/29/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	43,440
S&P500 INDEX 02/20/2009 840 CALL	75	02/20/2009	840.0000	02/10/2009	CBOE	169,650
S&P500 CLIQUET 02/11/2010 CALL	700,000	02/11/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	24,920
S&P500 CLIQUET 02/05/2010 CALL	800,000	02/05/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	26,160
S&P500 INDEX 03/20/2009 800 CALL	100	03/20/2009	800.0000	02/17/2009	CBOE	370,200
S&P500 CLIQUET 02/18/2010 CALL	300,000	02/18/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	9,330
S&P500 CLIQUET 02/12/2010 CALL	1,700,000	02/12/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	37,400
S&P500 INDEX 12/18/2009 775 CALL	750	12/18/2009	775.0000	02/20/2009	CBOE	7,411,500
S&P500 CLIQUET 02/25/2010 CALL	300,000	02/25/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	9,060
S&P500 CLIQUET 02/19/2010 CALL	700,000	02/19/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	19,250
S&P500 INDEX 06/18/2010 750 CALL	2,250	06/18/2010	750.0000	03/20/2009	CBOE	26,064,500
S&P500 INDEX 06/18/2010 850 CALL	250	06/18/2010	850.0000	04/14/2009	CBOE	2,950,500
S&P500 INDEX 04/17/2009 700 CALL	200	04/17/2009	700.0000	03/05/2009	CBOE	765,400
S&P500 CLIQUET 03/04/2010 CALL	800,000	03/04/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	24,640
S&P500 CLIQUET 02/26/2010 CALL	1,500,000	02/26/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	39,600
S&P500 INDEX 06/18/2010 675 CALL	800	06/18/2010	675.0000	03/06/2009	CBOE	8,169,600
S&P500 CLIQUET 03/11/2010 CALL	1,400,000	03/11/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	52,080
S&P500 CLIQUET 03/05/2010 CALL	1,200,000	03/05/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	45,240
S&P500 FUTURES 06/19/2009 750 CALL	100	06/19/2009	750.0000	03/18/2009	CME	1,737,870
S&P500 CLIQUET 03/18/2010 CALL	400,000	03/18/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	13,240
S&P500 CLIQUET 03/15/2010 CALL	200,000	03/15/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	8,120
S&P500 CLIQUET 03/12/2010 CALL	1,400,000	03/12/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	49,000
S&P500 INDEX 06/19/2009 775 CALL	250	06/19/2009	775.0000	03/20/2009	CBOE	1,500,500
S&P500 INDEX 12/18/2009 800 CALL	500	12/18/2009	800.0000	03/24/2009	CBOE	5,251,000
S&P500 INDEX 03/19/2010 750 CALL	1,000	03/19/2010	750.0000	03/26/2009	CBOE	14,502,000
S&P500 INDEX 04/17/2009 825 CALL	100	04/17/2009	825.0000	03/25/2009	CBOE	300,200
S&P500 INDEX 03/19/2010 850 CALL	2,100	03/19/2010	850.0000	04/24/2009	CBOE	23,663,200
S&P500 INDEX 03/19/2010 825 CALL	1,750	03/19/2010	825.0000	04/03/2009	CBOE	18,848,500
S&P500 CLIQUET 03/25/2010 CALL	500,000	03/25/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	18,700
S&P500 CLIQUET 03/22/2010 CALL	300,000	03/22/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	13,899
S&P500 CLIQUET 03/19/2010 CALL	1,400,000	03/19/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	52,402
S&P500 INDEX 04/17/2009 800 CALL	100	04/17/2009	800.0000	04/01/2009	CBOE	270,200
S&P500 INDEX 06/18/2010 950 CALL	400	06/18/2010	950.0000	06/12/2009	CBOE	3,666,800
S&P500 CLIQUET 04/01/2010 CALL	500,000	04/01/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	17,050
S&P500 CLIQUET 03/29/2010 CALL	300,000	03/29/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	11,910
S&P500 CLIQUET 03/26/2010 CALL	800,000	03/26/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	25,680
S&P500 CLIQUET 04/08/2010 CALL	200,000	04/08/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	3,820
S&P500 CLIQUET 04/05/2010 CALL	400,000	04/05/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	9,040
S&P500 CLIQUET 04/01/2010 CALL	1,700,000	04/01/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	31,110
S&P500 INDEX 05/15/2009 875 CALL	100	05/15/2009	875.0000	04/13/2009	CBOE	252,200
S&P500 CLIQUET 04/12/2010 CALL	600,000	04/12/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	18,240
S&P500 CLIQUET 04/09/2010 CALL	1,300,000	04/09/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	29,250
S&P500 CLIQUET 04/22/2010 CALL	700,000	04/22/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	17,850
S&P500 CLIQUET 04/19/2010 CALL	400,000	04/19/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	12,360
S&P500 CLIQUET 04/16/2010 CALL	1,700,000	04/16/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	41,140
S&P500 INDEX 03/19/2010 875 CALL	1,450	03/19/2010	875.0000	05/15/2009	CBOE	13,944,900
S&P500 INDEX 06/19/2009 925 CALL	100	06/19/2009	925.0000	05/07/2009	CBOE	380,200
S&P500 CLIQUET 05/06/2010 CALL	300,000	05/06/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	8,100
S&P500 CLIQUET 05/03/2010 CALL	600,000	05/03/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	22,380
S&P500 CLIQUET 04/30/2010 CALL	800,000	04/30/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	24,560
S&P500 INDEX 06/19/2009 900 CALL	150	06/19/2009	900.0000	05/13/2009	CBOE	411,300
S&P500 CLIQUET 05/13/2010 CALL	400,000	05/13/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,840
S&P500 CLIQUET 05/10/2010 CALL	400,000	05/10/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,000
S&P500 CLIQUET 05/07/2010 CALL	700,000	05/07/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	16,240
S&P500 INDEX 06/18/2010 900 CALL	2,000	06/18/2010	900.0000	06/22/2009	CBOE	18,907,000
S&P500 CLIQUET 05/20/2010 CALL	600,000	05/20/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	16,500

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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 CLIQUET 05/17/2010 CALL	1,000,000	05/17/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	36,400
S&P500 CLIQUET 05/14/2010 CALL	2,000,000	05/14/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	56,200
S&P500 INDEX 03/19/2010 1000 CALL	300	03/19/2010	1,000.0000	05/26/2009	CBOE	1,290,600
S&P500 CLIQUET 05/27/2010 CALL	400,000	05/27/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	11,480
S&P500 CLIQUET 05/24/2010 CALL	1,300,000	05/24/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	47,450
S&P500 CLIQUET 05/21/2010 CALL	1,800,000	05/21/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	52,560
S&P500 CLIQUET 06/03/2010 CALL	2,500,000	06/03/2010	S&P 500	06/05/2009	CREDIT SUISSE FB	67,750
S&P500 CLIQUET 06/10/2010 CALL	700,000	06/10/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	20,090
S&P500 CLIQUET 06/07/2010 CALL	700,000	06/07/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	24,150
S&P500 CLIQUET 06/04/2010 CALL	1,500,000	06/04/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	41,850
S&P500 INDEX 07/17/2009 925 CALL	200	07/17/2009	925.0000	06/15/2009	CBOE	620,400
S&P500 INDEX 07/17/2009 900 CALL	150	07/17/2009	900.0000	06/22/2009	CBOE	399,300
S&P500 CLIQUET 06/11/2010 CALL	2,300,000	06/11/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	50,600
S&P500 CLIQUET 06/10/2010 CALL	1,000,000	06/10/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	22,900
S&P500 CLIQUET 06/24/2010 CALL	600,000	06/24/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	17,280
S&P500 CLIQUET 06/18/2010 CALL	1,300,000	06/18/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	36,920
S&P500 INDEX 06/18/2010 925 CALL	1,450	06/18/2010	925.0000	07/17/2009	CBOE	13,136,900
S&P500 CLIQUET 06/25/2010 CALL	1,700,000	06/25/2010	S&P 500	07/06/2009	CREDIT SUISSE FB	39,100
S&P500 INDEX 06/18/2010 875 CALL	1,400	06/18/2010	875.0000	07/10/2009	CBOE	12,889,800
S&P500 INDEX 08/21/2009 875 CALL	100	08/21/2009	875.0000	07/08/2009	CBOE	333,200
S&P500 CLIQUET 07/02/2010 CALL	2,700,000	07/02/2010	S&P 500	07/10/2009	GOLDMAN SACHS & CO	65,610
S&P500 CLIQUET 07/09/2010 CALL	2,300,000	07/09/2010	S&P 500	07/17/2009	GOLDMAN SACHS & CO	62,100
S&P500 INDEX 08/21/2009 950 CALL	100	08/21/2009	950.0000	07/21/2009	CBOE	265,200
S&P500 CLIQUET 07/23/2010 CALL	2,600,000	07/23/2010	S&P 500	07/31/2009	CREDIT SUISSE FB	66,560
S&P500 INDEX 08/21/2009 1000 CALL	150	08/21/2009	1,000.0000	08/04/2009	CBOE	300,300
S&P500 CLIQUET 07/30/2010 CALL	2,000,000	07/30/2010	S&P 500	08/07/2009	GOLDMAN SACHS & CO	53,400
S&P500 CLIQUET 08/06/2010 CALL	1,700,000	08/06/2010	S&P 500	08/14/2009	CREDIT SUISSE FB	39,780
S&P500 CLIQUET 08/13/2010 CALL	1,700,000	08/13/2010	S&P 500	08/21/2009	GOLDMAN SACHS & CO	39,270
S&P500 CLIQUET 08/26/2010 CALL	1,500,000	08/26/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	30,900
S&P500 CLIQUET 08/20/2010 CALL	1,600,000	08/20/2010	S&P 500	08/28/2009	GOLDMAN SACHS & CO	36,800
S&P500 INDEX 12/17/2010 1025 CALL	1,200	12/17/2010	1,025.0000	09/04/2009	CBOE	12,902,900
S&P500 INDEX 12/17/2010 1100 CALL	1,550	12/17/2010	1,100.0000	12/11/2009	CBOE	15,818,100
S&P500 FUTURES 09/18/2009 1050 CALL	140	09/18/2009	1,050.0000	09/03/2009	CME	105,518
S&P500 FUTURES 09/18/2009 1000 CALL	200	09/18/2009	1,000.0000	09/03/2009	CME	800,740
S&P500 CLIQUET 08/27/2010 CALL	3,200,000	08/27/2010	S&P 500	09/04/2009	CREDIT SUISSE FB	52,800
S&P500 INDEX 11/20/2009 1000 CALL	300	11/20/2009	1,000.0000	09/04/2009	CBOE	1,557,600
S&P500 FUTURES 09/18/2009 1100 CALL	300	09/18/2009	1,100.0000	09/10/2009	CME	16,110
S&P500 CLIQUET 09/03/2010 CALL	1,300,000	09/03/2010	S&P 500	09/11/2009	GOLDMAN SACHS & CO	29,250
S&P500 CLIQUET 09/10/2010 CALL	2,400,000	09/10/2010	S&P 500	09/18/2009	GOLDMAN SACHS & CO	52,800
S&P500 INDEX 12/17/2010 1050 CALL	1,100	12/17/2010	1,050.0000	11/06/2009	CBOE	12,327,200
S&P500 INDEX 11/20/2009 1050 CALL	200	11/20/2009	1,050.0000	09/24/2009	CBOE	703,400
S&P500 INDEX 11/20/2009 1100 CALL	100	11/20/2009	1,100.0000	10/14/2009	CBOE	217,200
S&P500 CLIQUET 09/17/2010 CALL	2,700,000	09/17/2010	S&P 500	09/25/2009	CREDIT SUISSE FB	44,280
S&P500 INDEX 09/17/2010 1050 CALL	1,300	09/17/2010	1,050.0000	10/30/2009	CBOE	11,345,600
S&P500 CLIQUET 09/24/2010 CALL	2,300,000	09/24/2010	S&P 500	10/02/2009	GOLDMAN SACHS & CO	46,460
S&P500 INDEX 09/17/2010 1025 CALL	650	09/17/2010	1,025.0000	10/02/2009	CBOE	6,306,300
S&P500 INDEX 09/17/2010 1100 CALL	50	09/17/2010	1,100.0000	10/16/2009	CBOE	410,100
S&P500 CLIQUET 10/01/2010 CALL	1,900,000	10/01/2010	S&P 500	10/09/2009	GOLDMAN SACHS & CO	42,180
S&P500 INDEX 09/17/2010 1075 CALL	1,400	09/17/2010	1,075.0000	10/23/2009	CBOE	12,322,800
S&P500 INDEX 12/18/2009 1075 CALL	125	12/18/2009	1,075.0000	12/08/2009	CBOE	471,750
S&P500 CLIQUET 10/08/2010 CALL	2,700,000	10/08/2010	S&P 500	10/23/2009	GOLDMAN SACHS & CO	59,130
S&P500 CLIQUET 10/22/2010 CALL	3,700,000	10/22/2010	S&P 500	10/30/2009	BARCLAY'S CAPITAL	46,250
S&P500 CLIQUET 10/29/2010 CALL	2,800,000	10/29/2010	S&P 500	11/06/2009	GOLDMAN SACHS & CO	53,480
S&P500 INDEX 12/18/2009 1100 CALL	100	12/18/2009	1,100.0000	11/12/2009	CBOE	220,200
S&P500 CLIQUET 04/23/2010 CALL	2,500,000	04/23/2010	0.0000	05/01/2009	CREDIT SUISSE FB	70,000
S&P500 CLIQUET 11/05/2010 CALL	2,100,000	11/05/2010	S&P 500	11/13/2009	CREDIT SUISSE FB	45,360
S&P500 CLIQUET 11/12/2010 CALL	3,000,000	11/12/2010	S&P 500	11/20/2009	GOLDMAN SACHS & CO	58,800
S&P500 INDEX 12/17/2010 1075 CALL	650	12/17/2010	1,075.0000	11/20/2009	CBOE	7,060,300
S&P500 CLIQUET 11/19/2010 CALL	3,400,000	11/19/2010	S&P 500	12/02/2009	CREDIT SUISSE FB	71,060
S&P500 INDEX 02/19/2010 1100 CALL	500	02/19/2010	1,100.0000	12/09/2009	CBOE	1,876,000
S&P500 FUTURES 02/19/2010 1100 CALL	100	02/19/2010	1,100.0000	12/15/2009	CME	1,080,370
S&P500 CLIQUET 12/10/2010 CALL	3,300,000	12/10/2010	S&P 500	12/18/2009	GOLDMAN SACHS & CO	62,040
0199999. Subtotal - Call Options - Hedging						342,321,744
0499999. Subtotal - Call Options						342,321,744

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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 09/18/2009 950 PUT	125	09/18/2009	950.0000	09/10/2009	CBOE	9,500
S&P500 INDEX 03/20/2009 850 PUT	25	03/20/2009	850.0000	01/28/2009	CBOE	100,050
S&P500 INDEX 03/20/2009 800 PUT	100	03/20/2009	800.0000	02/17/2009	CBOE	440,200
S&P500 INDEX 01/16/2009 925 PUT	100	01/16/2009	925.0000	01/05/2009	CBOE	211,200
S&P500 INDEX 12/18/2009 700 PUT	375	12/18/2009	700.0000	01/13/2009	CBOE	2,367,000
S&P500 INDEX 02/20/2009 825 PUT	50	02/20/2009	825.0000	01/23/2009	CBOE	196,100
S&P500 INDEX 09/18/2009 800 PUT	200	09/18/2009	800.0000	04/15/2009	CBOE	1,268,400
S&P500 INDEX 04/17/2009 700 PUT	100	04/17/2009	700.0000	03/10/2009	CBOE	366,200
S&P500 INDEX 04/17/2009 750 PUT	100	04/17/2009	750.0000	03/17/2009	CBOE	317,200
S&P500 INDEX 04/17/2009 825 PUT	100	04/17/2009	825.0000	03/25/2009	CBOE	322,200
S&P500 INDEX 04/17/2009 800 PUT	100	04/17/2009	800.0000	04/01/2009	CBOE	250,200
S&P500 INDEX 05/15/2009 825 PUT	100	05/15/2009	825.0000	04/13/2009	CBOE	250,200
S&P500 FUTURES 06/19/2009 800 PUT	100	06/19/2009	800.0000	04/17/2009	CME	550,370
S&P500 INDEX 06/19/2009 825 PUT	500	06/19/2009	825.0000	06/18/2009	CBOE	151,325
S&P500 INDEX 06/19/2009 925 PUT	100	06/19/2009	925.0000	05/07/2009	CBOE	369,200
S&P500 INDEX 06/19/2009 900 PUT	600	06/19/2009	900.0000	05/26/2009	CBOE	1,817,200
S&P500 INDEX 07/17/2009 950 PUT	100	07/17/2009	950.0000	06/09/2009	CBOE	331,200
S&P500 INDEX 07/17/2009 925 PUT	300	07/17/2009	925.0000	06/19/2009	CBOE	799,600
S&P500 INDEX 07/17/2009 900 PUT	100	07/17/2009	900.0000	06/25/2009	CBOE	190,200
S&P500 INDEX 08/21/2009 875 PUT	100	08/21/2009	875.0000	07/08/2009	CBOE	360,200
S&P500 INDEX 08/21/2009 925 PUT	100	08/21/2009	925.0000	07/15/2009	CBOE	303,200
S&P500 INDEX 08/21/2009 950 PUT	150	08/21/2009	950.0000	07/23/2009	CBOE	320,800
S&P500 INDEX 08/21/2009 1000 PUT	150	08/21/2009	1,000.0000	08/04/2009	CBOE	303,300
S&P500 INDEX 09/18/2009 1000 PUT	950	09/18/2009	1,000.0000	09/08/2009	CBOE	2,080,400
S&P500 FUTURES 08/21/2009 910 PUT	200	08/21/2009	910.0000	08/20/2009	CME	8,240
S&P500 INDEX 09/18/2009 1025 PUT	25	09/18/2009	1,025.0000	08/26/2009	CBOE	57,550
S&P500 INDEX 10/16/2009 1050 PUT	100	10/16/2009	1,050.0000	09/10/2009	CBOE	323,200
S&P500 FUTURES 10/16/2009 1000 PUT	50	10/16/2009	1,000.0000	10/06/2009	CME	50,185
S&P500 FUTURES 10/16/2009 1025 PUT	50	10/16/2009	1,025.0000	10/14/2009	CME	8,935
S&P500 INDEX 11/20/2009 1100 PUT	100	11/20/2009	1,100.0000	10/14/2009	CBOE	345,200
S&P500 INDEX 03/19/2010 1075 PUT	200	03/19/2010	1,075.0000	10/21/2009	CBOE	1,082,400
S&P500 INDEX 12/18/2009 1075 PUT	225	12/18/2009	1,075.0000	12/08/2009	CBOE	382,950
S&P500 FUTURES 11/20/2009 1000 PUT	150	11/20/2009	1,000.0000	11/05/2009	CME	236,805
S&P500 INDEX 12/18/2009 1050 PUT	750	12/18/2009	1,050.0000	12/15/2009	CBOE	1,261,450
S&P500 INDEX 12/18/2009 950 PUT	1,100	12/18/2009	950.0000	12/16/2009	CBOE	6,600
S&P500 INDEX 06/18/2010 1025 PUT	200	06/18/2010	1,025.0000	11/05/2009	CBOE	1,451,400
S&P500 FUTURES 11/20/2009 1025 PUT	50	11/20/2009	1,025.0000	11/06/2009	CME	75,185
S&P500 FUTURES 11/20/2009 1050 PUT	50	11/20/2009	1,050.0000	11/12/2009	CME	28,935
S&P500 INDEX 12/18/2009 1100 PUT	100	12/18/2009	1,100.0000	11/12/2009	CBOE	360,200
S&P500 INDEX 12/18/2009 1000 PUT	1,100	12/18/2009	1,000.0000	12/16/2009	CBOE	92,100
S&P500 INDEX 12/18/2009 975 PUT	1,200	12/18/2009	975.0000	12/17/2009	CBOE	57,200
S&P500 INDEX 12/18/2009 925 PUT	2,000	12/18/2009	925.0000	12/17/2009	CBOE	12,000
S&P500 INDEX 01/15/2010 1100 PUT	200	01/15/2010	1,100.0000	12/18/2009	CBOE	465,400
0599999. Subtotal - Put Options - Hedging						19,981,380
0899999. Subtotal - Put Options						19,981,380
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/01/2009	JP MORGAN CHASE BANK	221,840
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	4,300,000	12/08/2009	3.5850	11/01/2009	BANK OF AMERICA	210,184
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	3,200,000	12/16/2009	3.5600	11/01/2009	JP MORGAN CHASE BANK	150,912
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	1,600,000	12/24/2009	3.5850	11/01/2009	BANK OF AMERICA	75,040
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	2,200,000	01/07/2010	3.7190	11/01/2009	UBS AG	97,240
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	11/01/2009	JP MORGAN CHASE BANK	130,200
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	2,900,000	02/03/2010	3.7000	11/01/2009	UBS AG	110,780
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,700,000	03/03/2010	4.0200	11/01/2009	JP MORGAN CHASE BANK	133,496
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/14/2010	4.2150	11/01/2009	JP MORGAN CHASE BANK	140,600
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/23/2010	4.1870	11/01/2009	JP MORGAN CHASE BANK	74,000
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	1,000,000	03/30/2010	4.3200	11/01/2009	JP MORGAN CHASE BANK	36,200
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	4,000,000	04/13/2010	4.1250	11/01/2009	UBS AG	138,240
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	10,100,000	04/22/2010	3.9150	11/01/2009	UBS AG	354,712
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	8,000,000	04/27/2010	3.9370	11/01/2009	UBS AG	272,960
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,900,000	05/05/2010	3.8810	11/01/2009	JP MORGAN CHASE BANK	233,220
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	4,500,000	05/18/2010	3.8075	11/01/2009	JP MORGAN CHASE BANK	151,650
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	3,600,000	05/25/2010	3.7980	11/01/2009	UBS AG	113,616
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	4,000,000	06/02/2010	3.7460	11/01/2009	JP MORGAN CHASE BANK	124,000
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	2,500,000	06/10/2010	3.7000	11/01/2009	JP MORGAN CHASE BANK	76,000

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
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	2,300,000	06/15/2010	3.8680	11/01/2009	UBS AG	71,668
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	3,600,000	06/23/2010	3.8720	11/01/2009	JP MORGAN CHASE BANK	109,296
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/07/2010	3.8700	11/01/2009	JP MORGAN CHASE BANK	154,632
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,600,000	07/21/2010	4.0000	11/01/2009	JP MORGAN CHASE BANK	254,560
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	8,000,000	08/29/2010	4.0480	11/01/2009	UBS AG	216,000
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	2,000,000	09/01/2010	4.0160	11/01/2009	UBS AG	54,400
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	5,300,000	09/16/2010	3.9300	11/01/2009	JP MORGAN CHASE BANK	156,032
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	2,000,000	09/23/2010	4.0010	11/01/2009	JP MORGAN CHASE BANK	58,000
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/29/2010	4.1170	11/01/2009	UBS AG	87,240
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	5,000,000	10/13/2010	4.2470	11/01/2009	JP MORGAN CHASE BANK	137,400
INT RATE CAP0153 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/03/2010	4.4600	11/01/2009	JP MORGAN CHASE BANK	143,600
INT RATE CAP0154 ON LIABILITY-STRIKE 5YR CMT	11,000,000	11/16/2010	4.5000	11/01/2009	UBS AG	322,960
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	12,000,000	11/23/2010	4.3800	11/01/2009	JP MORGAN CHASE BANK	346,320
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/01/2010	4.3700	11/01/2009	UBS AG	255,240
INT RATE CAP0157 ON LIABILITY-STRIKE 5YRCMT	13,000,000	12/07/2010	4.4700	11/01/2009	GOLDMAN SACHS	371,800
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	4,000,000	12/08/2010	4.4600	11/01/2009	GOLDMAN SACHS	113,120
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/15/2010	4.4300	11/01/2009	JP MORGAN CHASE BANK	141,800
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/21/2010	4.3700	11/01/2009	CITIBANK	134,000
INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT	16,000,000	12/30/2010	4.3100	11/01/2009	UBS AG	416,000
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	6,000,000	01/05/2011	4.3600	11/01/2009	JP MORGAN CHASE BANK	153,120
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	6,000,000	01/25/2011	4.3200	11/01/2009	JP MORGAN CHASE BANK	151,680
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	11/01/2009	JP MORGAN CHASE BANK	78,480
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	4,000,000	02/09/2011	4.4900	11/01/2009	JP MORGAN CHASE BANK	100,000
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	6,000,000	02/15/2011	4.5800	11/01/2009	GOLDMAN SACHS	142,800
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	6,000,000	02/23/2011	4.5510	11/01/2009	JP MORGAN CHASE BANK	134,400
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/01/2011	4.6500	11/01/2009	UBS AG	157,360
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/08/2011	4.7200	11/01/2009	JP MORGAN CHASE BANK	196,800
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/17/2011	4.7500	11/01/2009	GOLDMAN SACHS	241,760
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	1,000,000,000	03/15/2012	7.2000	11/01/2009	UBS AG	5,620,000
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/22/2011	4.6000	11/01/2009	UBS AG	195,840
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/29/2011	4.6800	11/01/2009	UBS AG	216,000
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	14,000,000	04/05/2011	4.8300	11/01/2009	JP MORGAN CHASE BANK	355,040
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	8,000,000	04/12/2011	4.8900	11/01/2009	UBS AG	205,600
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	8,000,000	04/19/2011	4.9200	11/01/2009	JP MORGAN CHASE BANK	206,720
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	6,000,000	04/24/2011	4.8900	11/01/2009	JP MORGAN CHASE BANK	153,000
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	5,000,000	05/04/2011	5.0100	11/01/2009	UBS AG	130,400
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	2,000,000	05/10/2011	5.0100	11/01/2009	JP MORGAN CHASE BANK	52,480
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/18/2011	5.0100	11/01/2009	UBS AG	217,920
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/24/2011	4.9000	11/01/2009	JP MORGAN CHASE BANK	210,400
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	24,000,000	06/01/2011	4.9500	11/01/2009	JP MORGAN CHASE BANK	650,400
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	5,000,000	06/07/2011	4.9400	11/01/2009	JP MORGAN CHASE BANK	128,500
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	8,000,000	06/14/2011	4.9400	11/01/2009	UBS AG	188,480
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	9,000,000	06/21/2011	5.1100	11/01/2009	JP MORGAN CHASE BANK	218,160
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	8,000,000	06/28/2011	5.2100	11/01/2009	GOLDMAN SACHS	192,000
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	4,000,000	07/07/2011	5.1900	11/01/2009	UBS AG	96,480
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	4,000,000	07/12/2011	5.1100	11/01/2009	UBS AG	96,000
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	5,000,000	07/19/2011	5.0400	11/01/2009	JP MORGAN CHASE BANK	120,800
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	4,000,000	08/02/2011	4.9200	11/01/2009	UBS AG	100,240
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	5,000,000	08/09/2011	4.8500	11/01/2009	JP MORGAN CHASE BANK	120,800
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	5,000,000	08/31/2011	4.7700	11/01/2009	JP MORGAN CHASE BANK	116,500
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/07/2011	4.7200	11/01/2009	UBS AG	96,960
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	1,000,000	09/11/2011	4.7200	11/01/2009	JP MORGAN CHASE BANK	24,360
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	6,000,000	09/13/2011	4.7300	11/01/2009	JP MORGAN CHASE BANK	144,720
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	2,000,000	09/20/2011	4.8000	11/01/2009	JP MORGAN CHASE BANK	47,000
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	2,000,000	09/27/2011	4.5200	11/01/2009	UBS AG	48,200
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	2,000,000	10/04/2011	4.5500	11/01/2009	JP MORGAN CHASE BANK	49,760
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	1,000,000	10/25/2011	4.7900	11/01/2009	JP MORGAN CHASE BANK	23,800
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/08/2011	4.7000	11/01/2009	JP MORGAN CHASE BANK	46,320
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/01/2009	JP MORGAN CHASE BANK	46,160
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	1,000,000	11/27/2011	4.5600	11/01/2009	JP MORGAN CHASE BANK	22,600
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	2,000,000	12/06/2011	4.3800	11/01/2009	UBS AG	47,200
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	1,000,000	01/10/2012	4.6600	11/01/2009	UBS AG	21,400
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	1,000,000	01/24/2012	4.7600	11/01/2009	JP MORGAN CHASE BANK	20,700
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/08/2012	4.7700	11/01/2009	UBS AG	19,700
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	1,000,000	03/07/2012	4.4500	11/01/2009	JP MORGAN CHASE BANK	23,400

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
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/13/2012	4.4500	11/01/2009	JP MORGAN CHASE BANK	44,560
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	1,000,000	03/21/2012	4.5000	11/01/2009	UBS AG	22,040
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	1,000,000	03/28/2012	4.4600	11/01/2009	JP MORGAN CHASE BANK	23,360
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	1,000,000	04/04/2012	4.5500	11/01/2009	JP MORGAN CHASE BANK	23,260
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	1,000,000	04/25/2012	4.5400	11/01/2009	JP MORGAN CHASE BANK	23,000
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	1,000,000	05/02/2012	4.5300	11/01/2009	JP MORGAN CHASE BANK	22,880
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	1,000,000	05/24/2012	4.7500	11/01/2009	JP MORGAN CHASE BANK	21,940
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	1,000,000	05/31/2012	4.8200	11/01/2009	JP MORGAN CHASE BANK	21,680
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	1,000,000	06/14/2012	5.1550	11/01/2009	JP MORGAN CHASE BANK	26,360
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	2,000,000	06/27/2012	4.9900	11/01/2009	JP MORGAN CHASE BANK	51,360
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	7,000,000	07/11/2012	5.0650	11/01/2009	JP MORGAN CHASE BANK	184,100
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	15,000,000	07/25/2012	4.8600	11/01/2009	UBS AG	397,800
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	2,000,000	08/02/2012	4.6600	11/01/2009	JP MORGAN CHASE BANK	59,200
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/13/2012	4.5700	11/01/2009	JP MORGAN CHASE BANK	93,420
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	1,000,000	08/24/2012	4.3400	11/01/2009	UBS AG	32,400
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	1,000,000	08/30/2012	4.2200	11/01/2009	JP MORGAN CHASE BANK	31,880
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	1,000,000	09/27/2012	4.2600	11/01/2009	UBS AG	34,880
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	1,000,000	10/24/2012	4.0600	11/01/2009	JP MORGAN CHASE BANK	33,560
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	3,000,000	11/19/2012	3.5700	11/01/2009	UBS AG	115,200
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	5,000,000	01/28/2013	2.9400	11/01/2009	MERRILL LYNCH	179,000
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	5,000,000	04/01/2013	2.5600	11/01/2009	MERRILL LYNCH	238,000
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	5,000,000	05/28/2013	3.2500	11/01/2009	MERRILL LYNCH	160,000
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	6,500,000	08/08/2013	3.1900	11/01/2009	MERRILL LYNCH	228,000
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	11,000,000	09/15/2013	2.8800	11/01/2009	UBS AG	180,400
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	3,600,000	10/15/2013	2.7400	11/01/2009	UBS AG	69,264
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	6,100,000	10/15/2013	2.7600	01/16/2009	UBS AG	114,070
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	5,800,000	11/15/2013	2.3000	11/01/2009	UBS AG	278,400
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	8,600,000	12/15/2013	1.5300	11/01/2009	UBS AG	644,312
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/10	6,500,000	01/15/2014	2.8300	11/01/2009	UBS AG	438,750
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/10	8,900,000	02/15/2014	2.8300	11/01/2009	UBS AG	615,880
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	9,600,000	03/15/2014	2.8300	11/01/2009	UBS AG	682,560
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	6,600,000	04/15/2014	2.8300	11/01/2009	UBS AG	480,480
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS EFF.06/11/10	4,500,000	06/11/2014	3.4150	11/01/2009	UBS AG	344,700
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	5,200,000	03/15/2014	2.8900	11/01/2009	JP MORGAN CHASE BANK	350,480
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	5,000,000	05/15/2014	2.8900	11/01/2009	JP MORGAN CHASE BANK	356,000
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/10	11,400,000	07/15/2014	2.8300	11/01/2009	JP MORGAN CHASE BANK	893,760
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	6,000,000	04/15/2014	2.8300	11/01/2009	JP MORGAN CHASE BANK	439,200
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/10	10,200,000	08/15/2014	2.7700	11/01/2009	JP MORGAN CHASE BANK	730,320
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/10	3,900,000	05/15/2014	2.7700	11/01/2009	JP MORGAN CHASE BANK	263,640
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/10	8,000,000	09/15/2014	2.7400	11/01/2009	JP MORGAN CHASE BANK	556,800
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS EFF.06/15/10	6,000,000	06/15/2014	2.7400	11/01/2009	JP MORGAN CHASE BANK	392,400
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS EFF.10/15/10	6,100,000	10/15/2014	2.4900	11/23/2009	UBS AG	422,120
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS EFF.11/15/10	5,000,000	11/15/2014	2.7300	12/21/2009	JP MORGAN CHASE BANK	381,000
3M USD LIBOR RECEIVER SWAPTION	1,650,000	02/09/2009	2.1000	01/08/2009	MERRILL LYNCH	13,530
3M USD LIBOR RECEIVER SWAPTION	100,000	02/20/2009	2.1100	01/20/2009	MERRILL LYNCH	780
3M USD LIBOR RECEIVER SWAPTION	2,000,000	02/23/2009	2.2000	01/22/2009	MERRILL LYNCH	16,000
3M USD LIBOR RECEIVER SWAPTION	1,540,000	02/27/2009	2.4200	01/30/2009	MERRILL LYNCH	11,704
3M USD LIBOR RECEIVER SWAPTION	2,175,000	03/05/2009	2.5500	02/05/2009	MERRILL LYNCH	17,618
3M USD LIBOR RECEIVER SWAPTION	1,590,000	03/17/2009	2.5600	02/13/2009	BANK OF AMERICA	12,879
3M USD LIBOR RECEIVER SWAPTION	1,760,000	03/19/2009	2.5000	02/19/2009	GOLDMAN SACHS & CO	15,356
3M USD LIBOR PAYER SWAPTION	250,000,000	05/17/2010	5.8000	11/12/2009	UBS AG	190,000
3M USD LIBOR PAYER SWAPTION	250,000,000	05/15/2013	5.8000	11/12/2009	UBS AG	5,940,000
3M USD LIBOR PAYER SWAPTION	250,000,000	05/16/2011	5.8000	11/12/2009	UBS AG	2,150,000
3M USD LIBOR PAYER SWAPTION	250,000,000	05/15/2012	5.8000	11/12/2009	UBS AG	4,270,000
0999999. Subtotal - Caps - Hedging						41,359,681
1299999. Subtotal - Caps						41,359,681
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						403,662,804
2799999. Subtotal - Other						
9999999 - Totals						403,662,804

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
S&P500 CLIQUET 01/02/2009 CALL	600,000	01/02/2009	S&P 500	01/04/2008	GOLDMAN SACHS & CO	18,420	EXPIRATION	01/02/2009								
S&P500 CLIQUET 01/09/2009 CALL	800,000	01/09/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	28,320	EXPIRATION	01/09/2009								
S&P500 CLIQUET 01/02/2009 CALL	500,000	01/02/2009	S&P 500	01/11/2008	GOLDMAN SACHS & CO	18,150	EXPIRATION	01/02/2009								
S&P500 CLIQUET 01/16/2009 CALL	1,000,000	01/16/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	29,200	EXPIRATION	01/16/2009								
S&P500 CLIQUET 01/09/2009 CALL	300,000	01/09/2009	S&P 500	01/18/2008	GOLDMAN SACHS & CO	9,750	EXPIRATION	01/09/2009								
S&P500 CLIQUET 01/23/2009 CALL	700,000	01/23/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	24,220	EXPIRATION	01/23/2009								
S&P500 CLIQUET 01/16/2009 CALL	200,000	01/16/2009	S&P 500	01/25/2008	GOLDMAN SACHS & CO	7,900	EXPIRATION	01/16/2009								
S&P500 CLIQUET 01/30/2009 CALL	600,000	01/30/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	20,940	EXPIRATION	01/30/2009								
S&P500 CLIQUET 01/23/2009 CALL	1,100,000	01/23/2009	S&P 500	02/01/2008	GOLDMAN SACHS & CO	43,780	EXPIRATION	01/23/2009								
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	14,200	EXPIRATION	02/06/2009								
S&P500 CLIQUET 01/30/2009 CALL	700,000	01/30/2009	S&P 500	02/08/2008	GOLDMAN SACHS & CO	24,360	EXPIRATION	01/30/2009								
S&P500 INDEX 06/19/2009 1350 CALL	900	06/19/2009	1,350.0000	06/20/2008	CBOE	10,236,800	EXPIRATION	06/19/2009				(27,000)				(27,000)
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	31,280	EXPIRATION	02/13/2009								
S&P500 CLIQUET 02/06/2009 CALL	400,000	02/06/2009	S&P 500	02/15/2008	GOLDMAN SACHS & CO	18,880	EXPIRATION	02/06/2009								
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	15,100	EXPIRATION	02/20/2009								
S&P500 CLIQUET 02/13/2009 CALL	800,000	02/13/2009	S&P 500	02/22/2008	GOLDMAN SACHS & CO	25,360	EXPIRATION	02/13/2009								
S&P500 CLIQUET 02/27/2009 CALL	1,100,000	02/27/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	30,360	EXPIRATION	02/27/2009								
S&P500 CLIQUET 02/20/2009 CALL	500,000	02/20/2009	S&P 500	02/29/2008	GOLDMAN SACHS & CO	17,750	EXPIRATION	02/20/2009								
S&P500 CLIQUET 03/05/2009 CALL	500,000	03/05/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	16,100	EXPIRATION	03/05/2009								
S&P500 CLIQUET 02/27/2009 CALL	500,000	02/27/2009	S&P 500	03/07/2008	GOLDMAN SACHS & CO	12,550	EXPIRATION	02/27/2009								
S&P500 CLIQUET 03/05/2009 CALL	400,000	03/05/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	12,880	EXPIRATION	03/05/2009								
S&P500 INDEX 06/19/2009 1300 CALL	1,250	06/19/2009	1,300.0000	08/25/2008	CBOE	12,727,500	EXPIRATION	06/19/2009				(112,500)				(112,500)
S&P500 CLIQUET 03/12/2009 CALL	700,000	03/12/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	25,800	EXPIRATION	03/12/2009								
S&P500 CLIQUET 03/06/2009 CALL	500,000	03/06/2009	S&P 500	03/14/2008	GOLDMAN SACHS & CO	19,150	EXPIRATION	03/06/2009								
S&P500 INDEX 03/20/2009 1300 CALL	500	03/20/2009	1,300.0000	03/24/2008	CBOE	7,826,000	EXPIRATION	03/20/2009				(2,500)				(2,500)
S&P500 INDEX 03/20/2009 1400 CALL	1,000	03/20/2009	1,400.0000	05/09/2008	CBOE	10,482,000	EXPIRATION	03/20/2009				(5,000)				(5,000)
S&P500 CLIQUET 03/19/2009 CALL	600,000	03/19/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	20,280	EXPIRATION	03/19/2009								
S&P500 CLIQUET 03/13/2009 CALL	1,100,000	03/13/2009	S&P 500	03/24/2008	GOLDMAN SACHS & CO	42,570	EXPIRATION	03/13/2009								
S&P500 CLIQUET 03/26/2009 CALL	300,000	03/26/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	11,550	EXPIRATION	03/26/2009								
S&P500 CLIQUET 03/20/2009 CALL	1,000,000	03/20/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	36,200	EXPIRATION	03/20/2009								
S&P500 CLIQUET 03/19/2009 CALL	200,000	03/19/2009	S&P 500	03/28/2008	GOLDMAN SACHS & CO	9,160	EXPIRATION	03/19/2009								
S&P500 INDEX 03/20/2009 1325 CALL	1,300	03/20/2009	1,325.0000	04/21/2008	CBOE	18,077,600	EXPIRATION	03/20/2009				(6,500)				(6,500)
S&P500 CLIQUET 04/02/2009 CALL	900,000	04/02/2009	S&P 500	04/04/2008	GOLDMAN SACHS & CO	29,160	EXPIRATION	04/02/2009								
S&P500 CLIQUET 03/27/2009 CALL	1,200,000	03/27/2009	S&P 500	04/04/2008	GOLDMAN SACHS & CO	50,640	EXPIRATION	03/27/2009								
S&P500 INDEX 03/20/2009 1350 CALL	1,100	03/20/2009	1,350.0000	04/18/2008	CBOE	15,099,700	EXPIRATION	03/20/2009				(5,500)				(5,500)
S&P500 INDEX 03/20/2009 1375 CALL	900	03/20/2009	1,375.0000	05/08/2008	CBOE	9,651,800	EXPIRATION	03/20/2009				(4,500)				(4,500)
S&P500 CLIQUET 04/09/2009 CALL	900,000	04/09/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	26,190	EXPIRATION	04/09/2009								
S&P500 CLIQUET 04/03/2009 CALL	1,300,000	04/03/2009	S&P 500	04/11/2008	GOLDMAN SACHS & CO	39,780	EXPIRATION	04/03/2009								
S&P500 CLIQUET 04/16/2009 CALL	800,000	04/16/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	27,600	EXPIRATION	04/16/2009								
S&P500 CLIQUET 04/09/2009 CALL	1,100,000	04/09/2009	S&P 500	04/18/2008	GOLDMAN SACHS & CO	47,740	EXPIRATION	04/09/2009								
S&P500 CLIQUET 04/30/2009 CALL	200,000	04/30/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	7,560	EXPIRATION	04/30/2009								
S&P500 CLIQUET 04/24/2009 CALL	1,500,000	04/24/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	60,600	EXPIRATION	04/24/2009								
S&P500 CLIQUET 04/23/2009 CALL	500,000	04/23/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	19,050	EXPIRATION	04/23/2009								
S&P500 CLIQUET 04/17/2009 CALL	1,300,000	04/17/2009	S&P 500	05/02/2008	GOLDMAN SACHS & CO	59,020	EXPIRATION	04/17/2009								
S&P500 CLIQUET 05/07/2009 CALL	400,000	05/07/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	14,080	EXPIRATION	05/07/2009								
S&P500 CLIQUET 05/01/2009 CALL	1,900,000	05/01/2009	S&P 500	05/09/2008	GOLDMAN SACHS & CO	68,590	EXPIRATION	05/01/2009								
S&P500 CLIQUET 05/14/2009 CALL	1,000,000	05/14/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	34,300	EXPIRATION	05/14/2009								
S&P500 CLIQUET 05/08/2009 CALL	900,000	05/08/2009	S&P 500	05/16/2008	GOLDMAN SACHS & CO	38,160	EXPIRATION	05/08/2009								
S&P500 CLIQUET 05/21/2009 CALL	600,000	05/21/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	19,980	EXPIRATION	05/21/2009								
S&P500 CLIQUET 05/15/2009 CALL	1,800,000	05/15/2009	S&P 500	05/23/2008	GOLDMAN SACHS & CO	59,040	EXPIRATION	05/15/2009								
S&P500 CLIQUET 05/28/2009 CALL	700,000	05/28/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	23,450	EXPIRATION	05/28/2009								
S&P500 CLIQUET 05/22/2009 CALL	2,600,000	05/22/2009	S&P 500	05/30/2008	GOLDMAN SACHS & CO	102,440	EXPIRATION	05/22/2009								
S&P500 CLIQUET 06/04/2009 CALL	300,000	06/04/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	10,680	EXPIRATION	06/04/2009								
S&P500 CLIQUET 05/29/2009 CALL	1,300,000	05/29/2009	S&P 500	06/06/2008	GOLDMAN SACHS & CO	53,040	EXPIRATION	05/29/2009								
S&P500 CLIQUET 06/04/2009 CALL	200,000	06/04/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	6,860	EXPIRATION	06/04/2009								
S&P500 CLIQUET 06/11/2009 CALL	400,000	06/11/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	13,960	EXPIRATION	06/11/2009								
S&P500 CLIQUET 06/05/2009 CALL	2,100,000	06/05/2009	S&P 500	06/13/2008	GOLDMAN SACHS & CO	61,740	EXPIRATION	06/05/2009								
S&P500 CLIQUET 06/18/2009 CALL	100,000	06/18/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	3,230	EXPIRATION	06/18/2009								
S&P500 CLIQUET 06/12/2009 CALL	1,300,000	06/12/2009	S&P 500	06/20/2008	GOLDMAN SACHS & CO	51,480	EXPIRATION	06/12/2009								
S&P500 CLIQUET 06/25/2009 CALL	400,000	06/25/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	13,280	EXPIRATION	06/25/2009								
S&P500 CLIQUET 06/19/2009 CALL	1,200,000	06/19/2009	S&P 500	06/27/2008	GOLDMAN SACHS & CO	35,640	EXPIRATION	06/19/2009								
S&P500 INDEX 06/19/2009 1325 CALL	25	06/19/2009	1,325.0000	06/27/2008	CBOE	230,050	EXPIRATION	06/19/2009				(1,375)				(1,375)
S&P500 CLIQUET 07/02/2009 CALL	300,000	07/02/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	11,040	EXPIRATION	07/02/2009								

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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
S&P500 CLIQUET 06/26/2009 CALL	1,100,000	06/26/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	40,040	EXPIRATION	06/26/2009								
S&P500 INDEX 06/19/2009 1275 CALL	2,150	06/19/2009	1,275.0000	08/08/2008	CBOE	22,698,800	EXPIRATION	06/19/2009				(301,000)				(301,000)
S&P500 CLIQUET 07/09/2009 CALL	900,000	07/09/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	28,980	EXPIRATION	07/09/2009								
S&P500 CLIQUET 07/02/2009 CALL	1,600,000	07/02/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	55,360	EXPIRATION	07/02/2009								
S&P500 INDEX 06/19/2009 1250 CALL	475	06/19/2009	1,250.0000	07/11/2008	CBOE	5,463,450	EXPIRATION	06/19/2009				(102,125)				(102,125)
S&P500 CLIQUET 07/16/2009 CALL	300,000	07/16/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	11,160	EXPIRATION	07/16/2009								
S&P500 CLIQUET 07/10/2009 CALL	1,200,000	07/10/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	51,240	EXPIRATION	07/10/2009								
S&P500 INDEX 06/19/2009 1225 CALL	500	06/19/2009	1,225.0000	07/18/2008	CBOE	6,426,000	EXPIRATION	06/19/2009				(162,500)				(162,500)
S&P500 CLIQUET 07/30/2009 CALL	600,000	07/30/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	18,900	EXPIRATION	07/30/2009								
S&P500 CLIQUET 07/24/2009 CALL	1,700,000	07/24/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	70,380	EXPIRATION	07/24/2009								
S&P500 CLIQUET 07/23/2009 CALL	700,000	07/23/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	22,470	EXPIRATION	07/23/2009								
S&P500 CLIQUET 08/06/2009 CALL	300,000	08/06/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	11,430	EXPIRATION	08/06/2009								
S&P500 CLIQUET 07/31/2009 CALL	1,600,000	07/31/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	66,240	EXPIRATION	07/31/2009								
S&P500 CLIQUET 08/06/2009 CALL	200,000	08/06/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	8,080	EXPIRATION	08/06/2009								
S&P500 CLIQUET 08/13/2009 CALL	700,000	08/13/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	25,840	EXPIRATION	08/13/2009								
S&P500 CLIQUET 08/07/2009 CALL	900,000	08/07/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	40,680	EXPIRATION	08/07/2009								
S&P500 CLIQUET 08/20/2009 CALL	1,000,000	08/20/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	36,600	EXPIRATION	08/20/2009								
S&P500 CLIQUET 08/14/2009 CALL	800,000	08/14/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	28,160	EXPIRATION	08/14/2009								
S&P500 INDEX 12/18/2009 1300 CALL	450	12/18/2009	1,300.0000	08/29/2008	CBOE	5,783,400	EXPIRATION	12/18/2009				(452,250)				(452,250)
S&P500 CLIQUET 08/28/2009 CALL	1,500,000	08/28/2009	S&P 500	08/29/2008	GOLDMAN SACHS & CO	52,050	EXPIRATION	08/28/2009								
S&P500 INDEX 12/18/2009 1250 CALL	900	12/18/2009	1,250.0000	09/12/2008	CBOE	12,972,800	EXPIRATION	12/18/2009				(1,354,500)				(1,354,500)
S&P500 CLIQUET 09/10/2009 CALL	200,000	09/10/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	7,740	EXPIRATION	09/10/2009								
S&P500 CLIQUET 09/04/2009 CALL	1,000,000	09/04/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	35,600	EXPIRATION	09/04/2009								
S&P500 CLIQUET 09/17/2009 CALL	500,000	09/17/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	19,650	EXPIRATION	09/17/2009								
S&P500 CLIQUET 09/11/2009 CALL	1,800,000	09/11/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	66,060	EXPIRATION	09/11/2009								
S&P500 CLIQUET 09/10/2009 CALL	300,000	09/10/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	12,600	EXPIRATION	09/10/2009								
S&P500 INDEX 12/18/2009 1225 CALL	450	12/18/2009	1,225.0000	09/19/2008	CBOE	6,809,400	EXPIRATION	12/18/2009				(821,250)				(821,250)
S&P500 INDEX 09/18/2009 1200 CALL	1,350	09/18/2009	1,200.0000	10/03/2008	CBOE	14,684,700	EXPIRATION	09/18/2009				(1,734,750)				(1,734,750)
S&P500 CLIQUET 10/01/2009 CALL	400,000	10/01/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	7,620	EXPIRATION	10/01/2009								
S&P500 CLIQUET 09/25/2009 CALL	1,300,000	09/25/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	33,410	EXPIRATION	09/25/2009								
S&P500 CLIQUET 09/24/2009 CALL	200,000	09/24/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	5,900	EXPIRATION	09/24/2009								
S&P500 INDEX 09/18/2009 875 CALL	700	09/18/2009	875.0000	10/24/2008	CBOE	9,274,900	EXERCISE	09/18/2009	13,759,200		13,759,200	5,250,700				5,250,700
S&P500 CLIQUET 10/08/2009 CALL	400,000	10/08/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	9,640	EXPIRATION	10/08/2009				(2,710)				(2,710)
S&P500 CLIQUET 10/02/2009 CALL	1,100,000	10/02/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	16,830	EXPIRATION	10/02/2009								
S&P500 CLIQUET 10/15/2009 CALL	600,000	10/15/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	20,520	EXPIRATION	10/15/2009				(7,886)				(7,886)
S&P500 CLIQUET 10/09/2009 CALL	1,500,000	10/09/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	49,500	EXPIRATION	10/09/2009				(22,393)				(22,393)
S&P500 INDEX 09/18/2009 925 CALL	800	09/18/2009	925.0000	11/07/2008	CBOE	10,489,600	EXERCISE	09/18/2009	11,724,800		11,724,800	4,112,800				4,112,800
S&P500 CLIQUET 10/22/2009 CALL	600,000	10/22/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	15,480	EXPIRATION	10/22/2009				(3,781)				(3,781)
S&P500 CLIQUET 10/16/2009 CALL	900,000	10/16/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	20,340	EXPIRATION	10/16/2009				(8,109)				(8,109)
S&P500 CLIQUET 10/29/2009 CALL	300,000	10/29/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	9,030	EXPIRATION	10/29/2009				(2,802)				(2,802)
S&P500 CLIQUET 10/23/2009 CALL	1,700,000	10/23/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	46,070	EXPIRATION	10/23/2009				(8,402)				(8,402)
S&P500 CLIQUET 10/22/2009 CALL	400,000	10/22/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	12,680	EXPIRATION	10/22/2009				(2,758)				(2,758)
S&P500 INDEX 09/18/2009 975 CALL	750	09/18/2009	975.0000	10/31/2008	CBOE	10,614,000	SALE	09/18/2009	6,309,300		6,309,300	890,550				890,550
S&P500 CLIQUET 11/05/2009 CALL	300,000	11/05/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	7,740	EXPIRATION	11/05/2009				(1,916)				(1,916)
S&P500 CLIQUET 10/30/2009 CALL	1,300,000	10/30/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	30,940	EXPIRATION	10/30/2009				(10,713)				(10,713)
S&P500 CLIQUET 11/12/2009 CALL	1,000,000	11/12/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	22,900	EXPIRATION	11/12/2009				(23,157)				(23,157)
S&P500 CLIQUET 11/06/2009 CALL	1,400,000	11/06/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	28,140	EXPIRATION	11/06/2009				(19,051)				(19,051)
S&P500 INDEX 09/18/2009 900 CALL	1,250	09/18/2009	900.0000	11/14/2008	CBOE	11,595,000	SALE	09/18/2009	17,198,500		17,198,500	7,296,250				7,296,250
S&P500 INDEX 12/18/2009 900 CALL	3,250	12/18/2009	900.0000	12/19/2008	CBOE	38,418,000	SALE	12/18/2009	30,288,750		30,288,750	(7,868,300)				(7,868,300)
S&P500 INDEX 12/18/2009 750 CALL	800	12/18/2009	750.0000	11/21/2008	CBOE	10,953,600	SALE	12/18/2009	17,300,100		17,300,100	312,100				312,100
S&P500 CLIQUET 11/13/2009 CALL	1,700,000	11/13/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,420	EXPIRATION	11/13/2009				(19,553)				(19,553)
S&P500 CLIQUET 11/19/2009 CALL	800,000	11/19/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,040	EXERCISE	11/19/2009	29,498		29,498	11,257				11,257
S&P500 CLIQUET 11/27/2009 CALL	800,000	11/27/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,720	EXPIRATION	11/27/2009				(10,808)				(10,808)
S&P500 CLIQUET 11/25/2009 CALL	700,000	11/25/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,970	EXERCISE	11/25/2009	48,574		48,574	33,660				33,660
S&P500 CLIQUET 11/20/2009 CALL	1,400,000	11/20/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	40,600	EXERCISE	11/20/2009	31,660		31,660	1,089				1,089
S&P500 INDEX 12/18/2009 825 CALL	3,250	12/18/2009	825.0000	12/05/2008	CBOE	42,201,000	SALE	12/18/2009	62,641,750		62,641,750	20,149,150				20,149,150
S&P500 CLIQUET 12/10/2009 CALL	300,000	12/10/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	7,290	EXPIRATION	12/10/2009				(5,070)				(5,070)
S&P500 CLIQUET 12/04/2009 CALL	2,300,000	12/04/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	59,340	EXPIRATION	12/04/2009				(35,240)				(35,240)
S&P500 CLIQUET 12/03/2009 CALL	400,000	12/03/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	10,680	EXPIRATION	12/03/2009				(7,178)				(7,178)
S&P500 INDEX 12/18/2009 875 CALL	2,300	12/18/2009	875.0000	12/12/2008	CBOE	26,545,600	SALE	12/18/2009	39,365,850		39,365,850	13,069,950				13,069,950
S&P500 CLIQUET 12/17/2009 CALL	400,000	12/17/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	12,040	EXERCISE	12/17/2009	364		364	(6,761)				(6,761)
S&P500 CLIQUET 12/11/2009 CALL	1,400,000	12/11/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	41,720	EXPIRATION	12/11/2009				(22,134)				(22,134)
S&P500 CLIQUET 09/25/2009 CALL	1,200,000	09/25/2009	S&P 500	09/26/2008	GOLDMAN SACHS & CO	35,520	EXPIRATION	09/25/2009								

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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
S&P500 BINARY 09/29/2009 1107.06 CALL	57,000	09/29/2009	1,107.0600	09/22/2009	GOLDMAN SACHS & CO	7,364	EXPIRATION	09/29/2009				(7,364)				(7,364)
S&P500 BINARY 10/08/2009 984.94 CALL	16,000	10/08/2009	984.9400	09/22/2009	GOLDMAN SACHS & CO	15,840	EXERCISE	10/08/2009	16,000		16,000	160				160
S&P500 BINARY 10/07/2009 996.23 CALL	26,000	10/07/2009	996.2300	09/22/2009	GOLDMAN SACHS & CO	25,740	EXERCISE	10/07/2009	26,000		26,000	260				260
S&P500 BINARY 10/06/2009 1056.85 CALL	35,000	10/06/2009	1,056.8500	09/22/2009	GOLDMAN SACHS & CO	25,540	EXPIRATION	10/06/2009				(25,540)				(25,540)
S&P500 BINARY 10/05/2009 1099.23 CALL	26,000	10/05/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	7,628	EXPIRATION	10/05/2009				(7,628)				(7,628)
S&P500 BINARY 10/02/2009 1099.23 CALL	73,000	10/02/2009	1,099.2300	09/22/2009	GOLDMAN SACHS & CO	18,980	EXPIRATION	10/02/2009				(18,980)				(18,980)
S&P500 BINARY 10/02/2009 1114.28 CALL	82,000	10/02/2009	1,114.2800	09/22/2009	GOLDMAN SACHS & CO	11,201	EXPIRATION	10/02/2009				(11,201)				(11,201)
S&P500 BINARY 10/14/2009 998.01 CALL	28,000	10/14/2009	998.0100	09/22/2009	GOLDMAN SACHS & CO	26,860	EXERCISE	10/14/2009	28,000		28,000	1,140				1,140
S&P500 BINARY 10/13/2009 1003.35 CALL	44,000	10/13/2009	1,003.3500	09/22/2009	GOLDMAN SACHS & CO	41,857	EXERCISE	10/13/2009	44,000		44,000	2,143				2,143
S&P500 BINARY 10/20/2009 985.4 CALL	52,000	10/20/2009	985.4000	09/22/2009	GOLDMAN SACHS & CO	49,998	EXERCISE	10/20/2009	52,000		52,000	2,002				2,002
S&P500 BINARY 11/04/2009 1005.75 CALL	17,000	11/04/2009	1,005.7500	09/22/2009	GOLDMAN SACHS & CO	14,656	EXERCISE	11/04/2009	17,000		17,000	2,344				2,344
S&P500 INDEX 09/18/2009 1025 CALL	25	09/18/2009	1,025.0000	08/26/2009	CBOE	52,550	SALE	09/03/2009	16,200		16,200	(36,350)				(36,350)
S&P500 INDEX 01/16/2009 925 CALL	100	01/16/2009	925.0000	01/05/2009	CBOE	260,200	SALE	01/08/2009	99,800		99,800	(160,400)				(160,400)
S&P500 CLIQUET 12/31/2009 CALL	1,500,000	12/31/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	49,800	EXPIRATION	12/31/2009				(49,800)				(49,800)
S&P500 CLIQUET 12/24/2009 CALL	2,600,000	12/24/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	93,860	EXERCISE	12/24/2009	205,317		205,317	111,457				111,457
S&P500 CLIQUET 12/18/2009 CALL	1,400,000	12/18/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	47,460	EXERCISE	12/18/2009	40,625		40,625	(6,835)				(6,835)
S&P500 INDEX 12/18/2009 700 CALL	125	12/18/2009	700.0000	01/13/2009	CBOE	2,800,250	EXERCISE	12/18/2009	5,029,625		5,029,625	2,229,375				2,229,375
S&P500 INDEX 12/18/2009 850 CALL	600	12/18/2009	850.0000	01/16/2009	CBOE	6,703,200	EXERCISE	12/18/2009	15,142,200		15,142,200	8,439,000				8,439,000
S&P500 INDEX 02/20/2009 850 CALL	100	02/20/2009	850.0000	02/13/2009	CBOE	192,700	SALE	02/13/2009	169,800		169,800	(22,900)				(22,900)
S&P500 INDEX 03/20/2009 875 CALL	25	03/20/2009	875.0000	01/28/2009	CBOE	103,550	EXPIRATION	03/20/2009				(103,550)				(103,550)
S&P500 FUTURES 03/20/2009 825 CALL	100	03/20/2009	825.0000	02/03/2009	CME	1,067,870	SALE	03/16/2009	24,630		24,630	(1,043,240)				(1,043,240)
S&P500 INDEX 02/20/2009 840 CALL	75	02/20/2009	840.0000	02/10/2009	CBOE	169,650	SALE	02/11/2009	128,850		128,850	(40,800)				(40,800)
S&P500 INDEX 03/20/2009 800 CALL	100	03/20/2009	800.0000	02/17/2009	CBOE	370,200	SALE	02/27/2009	72,800		72,800	(297,400)				(297,400)
S&P500 INDEX 12/18/2009 775 CALL	750	12/18/2009	775.0000	02/20/2009	CBOE	7,411,500	EXERCISE	12/18/2009	24,552,750		24,552,750	17,141,250				17,141,250
S&P500 INDEX 06/18/2010 750 CALL	2,000	06/18/2010	750.0000	03/20/2009	CBOE	22,931,500	SALE	04/14/2009	31,071,000		31,071,000	8,139,500				8,139,500
S&P500 INDEX 04/17/2009 700 CALL	200	04/17/2009	700.0000	03/05/2009	CBOE	765,400	SALE	03/10/2009	874,600		874,600	109,200				109,200
S&P500 FUTURES 06/19/2009 750 CALL	100	06/19/2009	750.0000	03/18/2009	CME	1,737,870	SALE	06/19/2009				(1,737,870)				(1,737,870)
S&P500 INDEX 06/19/2009 775 CALL	250	06/19/2009	775.0000	03/20/2009	CBOE	1,500,500	SALE	04/16/2009	2,552,000		2,552,000	1,051,500				1,051,500
S&P500 INDEX 12/18/2009 800 CALL	500	12/18/2009	800.0000	03/24/2009	CBOE	5,251,000	EXERCISE	12/18/2009	15,118,500		15,118,500	9,867,500				9,867,500
S&P500 INDEX 04/17/2009 825 CALL	100	04/17/2009	825.0000	03/25/2009	CBOE	300,200	SALE	03/30/2009	116,800		116,800	(183,400)				(183,400)
S&P500 INDEX 03/19/2010 850 CALL	500	03/19/2010	850.0000	04/17/2009	CBOE	5,611,000	SALE	04/27/2009	5,549,000		5,549,000	(62,000)				(62,000)
S&P500 INDEX 03/19/2010 825 CALL	1,000	03/19/2010	825.0000	03/27/2009	CBOE	10,002,000	SALE	04/21/2009	11,318,000		11,318,000	1,316,000				1,316,000
S&P500 INDEX 04/17/2009 800 CALL	100	04/17/2009	800.0000	04/01/2009	CBOE	270,200	SALE	04/02/2009	474,800		474,800	204,600				204,600
S&P500 INDEX 06/18/2010 950 CALL	400	06/18/2010	950.0000	06/12/2009	CBOE	3,666,800	SALE	06/16/2009	3,298,200		3,298,200	(368,600)				(368,600)
S&P500 INDEX 05/15/2009 875 CALL	100	05/15/2009	875.0000	04/13/2009	CBOE	252,200	SALE	04/22/2009	198,800		198,800	(53,400)				(53,400)
S&P500 INDEX 03/19/2010 875 CALL	500	03/19/2010	875.0000	05/01/2009	CBOE	5,021,000	SALE	05/19/2009	5,299,000		5,299,000	278,000				278,000
S&P500 INDEX 06/19/2009 925 CALL	100	06/19/2009	925.0000	05/07/2009	CBOE	380,200	SALE	05/07/2009	269,800		269,800	(110,400)				(110,400)
S&P500 INDEX 06/19/2009 900 CALL	150	06/19/2009	900.0000	05/13/2009	CBOE	411,300	SALE	05/14/2009	436,200		436,200	24,900				24,900
S&P500 INDEX 07/17/2009 925 CALL	200	07/17/2009	925.0000	06/15/2009	CBOE	620,400	SALE	06/15/2009	579,600		579,600	(40,800)				(40,800)
S&P500 INDEX 07/17/2009 900 CALL	150	07/17/2009	900.0000	06/22/2009	CBOE	399,300	SALE	06/24/2009	418,200		418,200	18,900				18,900
S&P500 INDEX 08/21/2009 875 CALL	100	08/21/2009	875.0000	07/08/2009	CBOE	333,200	SALE	07/08/2009	357,800		357,800	24,600				24,600
S&P500 INDEX 08/21/2009 950 CALL	100	08/21/2009	950.0000	07/21/2009	CBOE	265,200	SALE	07/21/2009	249,800		249,800	(15,400)				(15,400)
S&P500 INDEX 08/21/2009 1000 CALL	150	08/21/2009	1,000.0000	08/04/2009	CBOE	300,300	SALE	08/14/2009	216,450		216,450	(83,850)				(83,850)
S&P500 FUTURES 09/18/2009 1050 CALL	140	09/18/2009	1,050.0000	09/03/2009	CME	105,518	SALE	09/18/2009				(105,518)				(105,518)
S&P500 FUTURES 09/18/2009 1000 CALL	200	09/18/2009	1,000.0000	09/03/2009	CME	800,740	SALE	09/18/2009				(800,740)				(800,740)
S&P500 INDEX 11/20/2009 1000 CALL	300	11/20/2009	1,000.0000	09/04/2009	CBOE	1,557,600	SALE	10/01/2009	1,760,400		1,760,400	202,800				202,800
S&P500 FUTURES 09/18/2009 1100 CALL	300	09/18/2009	1,100.0000	09/10/2009	CME	16,110	EXPIRATION	09/18/2009				(16,110)				(16,110)
S&P500 INDEX 11/20/2009 1050 CALL	200	11/20/2009	1,050.0000	09/24/2009	CBOE	703,400	SALE	09/28/2009	771,600		771,600	68,200				68,200
S&P500 INDEX 11/20/2009 1100 CALL	100	11/20/2009	1,100.0000	10/14/2009	CBOE	217,200	SALE	11/12/2009	74,800		74,800	(142,400)				(142,400)
S&P500 INDEX 12/18/2009 1075 CALL	125	12/18/2009	1,075.0000	12/08/2009	CBOE	471,750	SALE	12/18/2009	476,225		476,225	4,475				4,475
S&P500 INDEX 12/18/2009 1100 CALL	100	12/18/2009	1,100.0000	11/12/2009	CBOE	220,200	SALE	12/03/2009	202,800		202,800	(17,400)				(17,400)
0199999. Subtotal - Call Options - Hedging						405,848,123	XXX	XXX	326,048,318	XXX	326,048,318	81,614,962				81,614,962
0499999. Subtotal - Call Options						405,848,123	XXX	XXX	326,048,318	XXX	326,048,318	81,614,962				81,614,962
S&P500 INDEX 09/18/2009 950 PUT	125	09/18/2009	950.0000	09/10/2009	CBOE	9,500	EXPIRATION	09/18/2009				(9,500)				(9,500)
S&P500 INDEX 03/20/2009 850 PUT	25	03/20/2009	850.0000	01/28/2009	CBOE	100,050	EXERCISE	03/20/2009	151,475		151,475	51,425				51,425
S&P500 INDEX 03/20/2009 800 PUT	100	03/20/2009	800.0000	02/17/2009	CBOE	440,200	SALE	02/19/2009	469,800		469,800	29,600				29,600
S&P500 INDEX 01/16/2009 925 PUT	100	01/16/2009	925.0000	01/05/2009	CBOE	211,200	SALE	01/08/2009	371,800		371,800	160,600				160,600
S&P500 INDEX 12/18/2009 700 PUT	375	12/18/2009	700.0000	01/13/2009	CBOE	2,367,000	SALE	12/18/2009	403,600		403,600	(1,963,400)				(1,963,400)
S&P500 INDEX 02/20/2009 825 PUT	50	02/20/2009	825.0000	01/23/2009	CBOE	196,100	SALE	02/12/2009	129,900		129,900	(66,200)				(66,200)
S&P500 INDEX 09/18/2009 800 PUT	200	09/18/2009	800.0000	04/15/2009	CBOE	1,268,400	SALE	06/16/2009	389,600		389,600	(878,800)				(878,800)
S&P500 INDEX 04/17/2009 700 PUT	100	04/17/2009	700.0000	03/10/2009	CBOE	366,200	SALE	03/17/2009	154,800		154,800	(211,400)				(211,400)
S&P500 INDEX 04/17/2009 750 PUT	100	04/17/2009	750.0000	03/17/2009	CBOE	317,200	EXPIRATION	04/17/2009				(317,200)				(317,200)
S&P500 INDEX 04/17/2009 825 PUT	100	04/17/2009	825.0000	03/25/2009	CBOE	322,200	SALE	03/30/2009	549,800		549,800	227,600				227,600

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
S&P500 INDEX 04/17/2009 800 PUT	100	04/17/2009	800.0000	04/01/2009	CBOE	250,200	SALE	04/02/2009	129,800		129,800	(120,400)				(120,400)
S&P500 INDEX 05/15/2009 825 PUT	100	05/15/2009	825.0000	04/13/2009	CBOE	250,200	SALE	05/06/2009	16,800		16,800	(233,400)				(233,400)
S&P500 FUTURES 06/19/2009 800 PUT	100	06/19/2009	800.0000	04/17/2009	CME	550,370	SALE	06/17/2009	9,630		9,630	(540,740)				(540,740)
S&P500 INDEX 06/19/2009 825 PUT	500	06/19/2009	825.0000	06/18/2009	CBOE	151,325	EXPIRATION	06/19/2009				(151,325)				(151,325)
S&P500 INDEX 06/19/2009 925 PUT	100	06/19/2009	925.0000	05/07/2009	CBOE	369,200	SALE	05/07/2009	511,800		511,800	142,600				142,600
S&P500 INDEX 06/19/2009 900 PUT	600	06/19/2009	900.0000	05/26/2009	CBOE	1,817,200	SALE	05/27/2009	2,010,800		2,010,800	193,600				193,600
S&P500 INDEX 07/17/2009 950 PUT	100	07/17/2009	950.0000	06/09/2009	CBOE	331,200	SALE	06/10/2009	376,800		376,800	45,600				45,600
S&P500 INDEX 07/17/2009 925 PUT	300	07/17/2009	925.0000	06/19/2009	CBOE	799,600	SALE	06/19/2009	875,400		875,400	75,800				75,800
S&P500 INDEX 07/17/2009 900 PUT	100	07/17/2009	900.0000	06/25/2009	CBOE	190,200	SALE	07/02/2009	166,800		166,800	(23,400)				(23,400)
S&P500 INDEX 08/21/2009 875 PUT	100	08/21/2009	875.0000	07/08/2009	CBOE	360,200	SALE	07/08/2009	329,800		329,800	(30,400)				(30,400)
S&P500 INDEX 08/21/2009 925 PUT	100	08/21/2009	925.0000	07/15/2009	CBOE	303,200	EXPIRATION	08/21/2009				(303,200)				(303,200)
S&P500 INDEX 08/21/2009 950 PUT	150	08/21/2009	950.0000	07/23/2009	CBOE	320,800	SALE	08/21/2009	235,300		235,300	(85,500)				(85,500)
S&P500 INDEX 08/21/2009 1000 PUT	150	08/21/2009	1,000.0000	08/04/2009	CBOE	303,300	SALE	08/19/2009	254,700		254,700	(48,600)				(48,600)
S&P500 INDEX 09/18/2009 1000 PUT	950	09/18/2009	1,000.0000	09/08/2009	CBOE	2,080,400	EXPIRATION	09/18/2009				(2,080,400)				(2,080,400)
S&P500 FUTURES 08/21/2009 910 PUT	200	08/21/2009	910.0000	08/20/2009	CME	8,240	EXPIRATION	08/21/2009				(8,240)				(8,240)
S&P500 INDEX 09/18/2009 1025 PUT	25	09/18/2009	1,025.0000	08/26/2009	CBOE	57,550	SALE	09/03/2009	86,200		86,200	28,650				28,650
S&P500 INDEX 10/16/2009 1050 PUT	100	10/16/2009	1,050.0000	09/10/2009	CBOE	323,200	SALE	09/30/2009	214,800		214,800	(108,400)				(108,400)
S&P500 FUTURES 10/16/2009 1000 PUT	50	10/16/2009	1,000.0000	10/06/2009	CME	50,185	EXPIRATION	10/16/2009				(50,185)				(50,185)
S&P500 FUTURES 10/16/2009 1025 PUT	50	10/16/2009	1,025.0000	10/14/2009	CME	8,935	EXPIRATION	10/16/2009				(8,935)				(8,935)
S&P500 INDEX 11/20/2009 1100 PUT	100	11/20/2009	1,100.0000	10/14/2009	CBOE	345,200	SALE	11/12/2009	184,800		184,800	(160,400)				(160,400)
S&P500 INDEX 12/18/2009 1075 PUT	225	12/18/2009	1,075.0000	12/08/2009	CBOE	382,950	EXPIRATION	12/18/2009				(382,950)				(382,950)
S&P500 FUTURES 11/20/2009 1000 PUT	150	11/20/2009	1,000.0000	11/05/2009	CME	236,805	EXPIRATION	11/20/2009				(236,805)				(236,805)
S&P500 INDEX 12/18/2009 1050 PUT	750	12/18/2009	1,050.0000	12/15/2009	CBOE	1,261,450	EXPIRATION	12/18/2009				(1,261,450)				(1,261,450)
S&P500 INDEX 12/18/2009 950 PUT	1,100	12/18/2009	950.0000	12/16/2009	CBOE	6,600	EXPIRATION	12/18/2009				(6,600)				(6,600)
S&P500 FUTURES 11/20/2009 1025 PUT	50	11/20/2009	1,025.0000	11/06/2009	CME	75,185	EXPIRATION	11/20/2009				(75,185)				(75,185)
S&P500 FUTURES 11/20/2009 1050 PUT	50	11/20/2009	1,050.0000	11/12/2009	CME	28,935	EXPIRATION	11/20/2009				(28,935)				(28,935)
S&P500 INDEX 12/18/2009 1100 PUT	100	12/18/2009	1,100.0000	11/12/2009	CBOE	360,200	SALE	12/07/2009	96,800		96,800	(263,400)				(263,400)
S&P500 INDEX 12/18/2009 1000 PUT	1,100	12/18/2009	1,000.0000	12/16/2009	CBOE	92,100	EXPIRATION	12/18/2009				(92,100)				(92,100)
S&P500 INDEX 12/18/2009 975 PUT	1,200	12/18/2009	975.0000	12/17/2009	CBOE	57,200	EXPIRATION	12/18/2009				(57,200)				(57,200)
S&P500 INDEX 12/18/2009 925 PUT	2,000	12/18/2009	925.0000	12/17/2009	CBOE	12,000	EXPIRATION	12/18/2009				(12,000)				(12,000)
0599999. Subtotal - Put Options - Hedging						16,982,180	XXX	XXX	8,121,005	XXX	8,121,005	(8,861,175)				(8,861,175)
0899999. Subtotal - Put Options						16,982,180	XXX	XXX	8,121,005	XXX	8,121,005	(8,861,175)				(8,861,175)
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	MATURITY	04/08/2009	616,012				(616,012)			
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	MATURITY	04/21/2009	212,880				(212,880)			
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	MATURITY	05/06/2009	409,200				(409,200)			
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	MATURITY	05/19/2009	362,096				(362,096)			
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	MATURITY	06/10/2009	544,850				(544,850)			
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	MATURITY	06/23/2009	255,850				(255,850)			
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	MATURITY	07/06/2009	198,900				(198,900)			
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	MATURITY	07/21/2009	77,480				(77,480)			
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	MATURITY	07/28/2009	285,600				(285,600)			
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	MATURITY	08/12/2009	214,560				(214,560)			
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	MATURITY	08/15/2009	176,640				(176,640)			
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	MATURITY	08/18/2009	124,600				(124,600)			
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	MATURITY	08/26/2009	204,340				(204,340)			
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	MATURITY	09/02/2009	339,648				(339,648)			
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	MATURITY	09/09/2009	331,064				(331,064)			
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	MATURITY	09/23/2009	73,450				(73,450)			
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	MATURITY	10/01/2009	249,920				(249,920)			
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	MATURITY	10/06/2009	324,900				(324,900)			
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	MATURITY	10/15/2009	210,900				(210,900)			
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	MATURITY	10/21/2009	235,704				(235,704)			
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	MATURITY	10/29/2009	156,464				(156,464)			
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	MATURITY	11/05/2009	217,680				(217,680)			
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	9,400,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	443,680	MATURITY	11/29/2009	443,680				(443,680)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	12,800,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	625,664	MATURITY	12/08/2009	625,664				(625,664)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	9,700,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	457,452	MATURITY	12/16/2009	457,452				(457,452)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	5,100,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	239,190	MATURITY	12/24/2009	239,190				(239,190)			
INT RATE CAP0127 ON LIABILITY-STRIKE 5YRCMT	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	MATURITY	12/31/2009	495,000				(495,000)			
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	MATURITY	06/01/2009	23,438				(23,438)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YRCMS	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	SALE	11/12/2009	2,250,000		2,490,000	240,000				
INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	SALE	11/12/2009	1,505,000		1,675,000	170,000				

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
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	14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	Other Investment/ Miscellaneous Income
3M USD LIBOR RECEIVER SWAPTION	3,900,000	01/02/2009	2.6800	12/01/2008	GOLDMAN SACHS	49,725	SALE	01/02/2009	49,725		94,615		44,890			
3M USD LIBOR RECEIVER SWAPTION	4,450,000	01/05/2009	2.5400	12/05/2008	MERRILL LYNCH	59,630	SALE	01/05/2009	59,630		48,653		(10,977)			
3M USD LIBOR RECEIVER SWAPTION	3,400,000	01/12/2009	2.5100	12/12/2008	MERRILL LYNCH	40,630	SALE	01/12/2009	40,630		81,711		41,080			
3M USD LIBOR RECEIVER SWAPTION	4,240,000	01/20/2009	2.1100	12/19/2008	GOLDMAN SACHS	48,510	EXPIRATION	01/20/2009	48,510				(48,510)			
3M USD LIBOR RECEIVER SWAPTION	6,000,000	01/30/2009	2.0700	12/30/2008	MERRILL LYNCH	64,200	EXPIRATION	01/30/2009	64,200				(64,200)			
3M USD LIBOR RECEIVER SWAPTION	1,650,000	02/09/2009	2.1000	01/08/2009	MERRILL LYNCH	13,530	EXPIRATION	02/09/2009	13,530				(13,530)			
3M USD LIBOR RECEIVER SWAPTION	100,000	02/20/2009	2.1100	01/20/2009	MERRILL LYNCH	780	EXPIRATION	02/20/2009	780				(780)			
3M USD LIBOR RECEIVER SWAPTION	2,000,000	02/23/2009	2.2000	01/22/2009	MERRILL LYNCH	16,000	EXPIRATION	02/23/2009	16,000				(16,000)			
3M USD LIBOR RECEIVER SWAPTION	1,540,000	02/27/2009	2.4200	01/30/2009	MERRILL LYNCH	11,704	EXPIRATION	02/27/2009	11,704				(11,704)			
3M USD LIBOR RECEIVER SWAPTION	2,175,000	03/05/2009	2.5500	02/05/2009	MERRILL LYNCH	17,618	EXPIRATION	03/05/2009	17,618				(17,618)			
3M USD LIBOR RECEIVER SWAPTION	1,590,000	03/17/2009	2.5600	02/13/2009	BANK OF AMERICA	12,879	SALE	03/13/2009	12,879		3,950		(8,929)			
3M USD LIBOR RECEIVER SWAPTION	1,760,000	03/19/2009	2.5000	02/19/2009	GOLDMAN SACHS & CO	15,356	SALE	03/19/2009	15,356		23,890		8,534			
0999999. Subtotal - Caps - Hedging						12,212,723	XXX	XXX	12,212,723	XXX	4,417,820		(7,794,904)			
1299999. Subtotal - Caps						12,212,723	XXX	XXX	12,212,723	XXX	4,417,820		(7,794,904)			
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/2002	BANK OF AMERICA	59,500	MATURITY	09/24/2009	59,500				(39,205)			76,708
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/2002	CIBC	60,000	MATURITY	12/24/2009	60,000				(39,914)			907,014
1399999. Subtotal - Floors - Hedging						119,500	XXX	XXX	119,500	XXX			(79,119)			983,722
1699999. Subtotal - Floors						119,500	XXX	XXX	119,500	XXX			(79,119)			983,722
2099999. Subtotal - Insurance Futures Call Options							XXX	XXX		XXX						
2499999. Subtotal - Insurance Futures Put Options							XXX	XXX		XXX						
2599999. Subtotal - Hedging						435,162,526	XXX	XXX	346,501,546	XXX	338,587,143	72,753,787	(7,874,023)			73,737,509
2799999. Subtotal - Other							XXX	XXX		XXX						
9999999 - Totals						435,162,526	XXX	XXX	346,501,546	XXX	338,587,143	72,753,787	(7,874,023)			73,737,509

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	2	3	4	5	6	7	8	9	10	11	12	13	14
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	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income
S&P500 INDEX 06/18/2010 775 CALL	800	06/18/2010	775.0000	03/06/2009	CBOE	4,798,400	26,964,000		26,964,000	26,964,000	22,165,600		(22,165,600)
S&P500 INDEX 03/19/2010 925 CALL	750	03/19/2010	925.0000	05/26/2009	CBOE	5,555,500	14,426,250		14,426,250	14,426,250	8,870,750		(8,870,750)
S&P500 INDEX 06/18/2010 950 CALL	200	06/18/2010	950.0000	06/16/2009	CBOE	1,599,600	3,587,000		3,587,000	3,587,000	1,987,400		(1,987,400)
S&P500 INDEX 03/19/2010 950 CALL	1,600	03/19/2010	950.0000	04/24/2009	CBOE	10,773,800	27,064,000		27,064,000	27,064,000	16,290,200		(16,290,200)
S&P500 INDEX 03/19/2010 900 CALL	1,000	03/19/2010	900.0000	05/14/2009	CBOE	8,603,000	21,585,000		21,585,000	21,585,000	12,982,000		(12,982,000)
S&P500 INDEX 03/19/2010 975 CALL	950	03/19/2010	975.0000	05/15/2009	CBOE	4,783,100	13,922,250		13,922,250	13,922,250	9,139,150		(9,139,150)
S&P500 INDEX 03/19/2010 1025 CALL	300	03/19/2010	1,025.0000	05/08/2009	CBOE	1,619,400	3,109,500		3,109,500	3,109,500	1,490,100		(1,490,100)
S&P500 INDEX 06/18/2010 1000 CALL	200	06/18/2010	1,000.0000	06/26/2009	CBOE	1,079,600	2,781,000		2,781,000	2,781,000	1,701,400		(1,701,400)
S&P500 INDEX 06/18/2010 1050 CALL	800	06/18/2010	1,050.0000	07/24/2009	CBOE	4,068,400	8,188,000		8,188,000	8,188,000	4,119,600		(4,119,600)
S&P500 INDEX 06/18/2010 1025 CALL	700	06/18/2010	1,025.0000	07/17/2009	CBOE	3,403,600	8,410,500		8,410,500	8,410,500	5,006,900		(5,006,900)
S&P500 INDEX 06/18/2010 975 CALL	700	06/18/2010	975.0000	07/10/2009	CBOE	3,078,600	11,119,500		11,119,500	11,119,500	8,040,900		(8,040,900)
S&P500 INDEX 06/18/2010 1100 CALL	1,350	06/18/2010	1,100.0000	08/21/2009	CBOE	5,907,300	9,510,750		9,510,750	9,510,750	3,603,450		(3,603,450)
S&P500 INDEX 06/18/2010 1075 CALL	1,400	06/18/2010	1,075.0000	08/14/2009	CBOE	7,487,200	12,005,000		12,005,000	12,005,000	4,517,800		(4,517,800)
S&P500 INDEX 12/17/2010 1125 CALL	300	12/17/2010	1,125.0000	11/06/2009	CBOE	2,129,400	2,563,500		2,563,500	2,563,500	434,100		(434,100)
S&P500 INDEX 09/17/2010 1125 CALL	1,300	09/17/2010	1,125.0000	10/30/2009	CBOE	6,967,400	9,392,500		9,392,500	9,392,500	2,425,100		(2,425,100)
S&P500 INDEX 09/17/2010 1150 CALL	1,400	09/17/2010	1,150.0000	10/23/2009	CBOE	7,487,200	8,407,000		8,407,000	8,407,000	919,800		(919,800)
S&P500 INDEX 09/17/2010 1175 CALL	700	09/17/2010	1,175.0000	10/16/2009	CBOE	3,428,600	3,433,500		3,433,500	3,433,500	4,900		(4,900)
S&P500 INDEX 12/17/2010 1175 CALL	2,750	12/17/2010	1,175.0000	12/11/2009	CBOE	18,169,500	17,063,750		17,063,750	17,063,750	(1,105,750)		1,105,750
S&P500 INDEX 12/17/2010 1150 CALL	650	12/17/2010	1,150.0000	11/20/2009	CBOE	4,678,700	4,761,250		4,761,250	4,761,250	82,550		(82,550)
S&P500 INDEX 01/15/2010 1100 CALL	500	01/15/2010	1,100.0000	12/09/2009	CBOE	1,224,000	1,232,500		1,232,500	1,232,500	8,500		(8,500)
S&P500 FUTURES 02/19/2010 1150 CALL	200	02/19/2010	1,150.0000	12/15/2009	CME	924,260	675,000		675,000	675,000	(249,260)		249,260
S&P500 FUTURES 02/19/2010 1125 CALL	80	02/19/2010	1,125.0000	12/18/2009	CME	441,704	482,000		482,000	482,000	40,296		(40,296)
S&P500 INDEX 12/17/2010 1200 CALL	800	12/17/2010	1,200.0000	12/18/2009	CBOE	3,998,400	4,156,000		4,156,000	4,156,000	157,600		(157,600)
0199999. Subtotal - Call Options - Hedging						112,206,664	214,839,750	XXX	214,839,750	214,839,750	102,633,086		(102,633,086)

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
0499999. Subtotal - Call Options						112,206,664	214,839,750	XXX	214,839,750	214,839,750	102,633,086		(102,633,086)
S&P500 INDEX 01/15/2010 1050 PUT	200	01/15/2010	1,050.0000	12/18/2009	CBOE	183,600	63,000		63,000	63,000	(120,600)		120,600
0599999. Subtotal - Put Options - Hedging						183,600	63,000	XXX	63,000	63,000	(120,600)		120,600
0899999. Subtotal - Put Options						183,600	63,000	XXX	63,000	63,000	(120,600)		120,600
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						112,390,264	214,902,750	XXX	214,902,750	214,902,750	102,512,486		(102,512,486)
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						112,390,264	214,902,750	XXX	214,902,750	214,902,750	102,512,486		(102,512,486)

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
S&P500 INDEX 12/18/2009 1050 CALL	500	12/18/2009	1,050.0000	11/02/2009	CBOE	1,669,000
S&P500 INDEX 12/18/2009 950 CALL	600	12/18/2009	950.0000	01/16/2009	CBOE	4,078,800
S&P500 INDEX 12/18/2009 1000 CALL	2,400	12/18/2009	1,000.0000	01/09/2009	CBOE	17,035,200
S&P500 INDEX 12/18/2009 925 CALL	2,050	12/18/2009	925.0000	02/13/2009	CBOE	13,256,900
S&P500 FUTURES 03/20/2009 900 CALL	200	03/20/2009	900.0000	02/03/2009	CME	624,260
S&P500 INDEX 12/18/2009 975 CALL	1,200	12/18/2009	975.0000	04/27/2009	CBOE	6,257,600
S&P500 INDEX 06/18/2010 850 CALL	2,250	06/18/2010	850.0000	03/20/2009	CBOE	16,225,500
S&P500 INDEX 04/17/2009 750 CALL	200	04/17/2009	750.0000	03/05/2009	CBOE	349,600
S&P500 INDEX 06/18/2010 775 CALL	800	06/18/2010	775.0000	03/06/2009	CBOE	4,798,400
S&P500 FUTURES 06/19/2009 825 CALL	200	06/19/2009	825.0000	03/18/2009	CME	1,649,260
S&P500 INDEX 04/17/2009 775 CALL	250	04/18/2009	775.0000	03/20/2009	CBOE	847,000
S&P500 INDEX 03/19/2010 800 CALL	500	03/19/2010	800.0000	03/24/2009	CBOE	5,799,000
S&P500 INDEX 03/19/2010 850 CALL	500	03/19/2010	850.0000	03/26/2009	CBOE	4,599,000
S&P500 INDEX 03/19/2010 925 CALL	2,050	03/19/2010	925.0000	05/26/2009	CBOE	13,522,900
S&P500 INDEX 06/18/2010 950 CALL	1,100	06/18/2010	950.0000	06/16/2009	CBOE	8,903,800
S&P500 INDEX 03/19/2010 950 CALL	2,600	03/19/2010	950.0000	04/24/2009	CBOE	17,582,800
S&P500 INDEX 03/19/2010 900 CALL	1,000	03/19/2010	900.0000	05/14/2009	CBOE	8,603,000
S&P500 FUTURES 06/19/2009 925 CALL	100	06/19/2009	925.0000	04/17/2009	CME	579,630
S&P500 INDEX 03/19/2010 975 CALL	1,450	03/19/2010	975.0000	05/15/2009	CBOE	7,632,100
S&P500 INDEX 03/19/2010 1025 CALL	800	03/19/2010	1,025.0000	05/08/2009	CBOE	4,318,400
S&P500 INDEX 06/18/2010 1000 CALL	2,800	06/18/2010	1,000.0000	06/26/2009	CBOE	14,524,400
S&P500 INDEX 06/18/2010 1050 CALL	1,300	06/18/2010	1,050.0000	07/24/2009	CBOE	6,567,400
S&P500 INDEX 06/18/2010 1025 CALL	1,350	06/18/2010	1,025.0000	07/17/2009	CBOE	7,107,300
S&P500 FUTURES 07/17/2009 935 CALL	200	07/17/2009	935.0000	06/26/2009	CME	654,260
S&P500 INDEX 07/17/2009 950 CALL	150	07/17/2009	950.0000	06/22/2009	CBOE	104,700
S&P500 INDEX 06/18/2010 975 CALL	1,400	06/18/2010	975.0000	07/10/2009	CBOE	6,577,200
S&P500 FUTURES 08/21/2009 910 CALL	200	08/21/2009	910.0000	07/10/2009	CME	829,260
S&P500 INDEX 08/21/2009 900 CALL	500	08/21/2009	900.0000	07/13/2009	CBOE	1,299,000
S&P500 FUTURES 08/21/2009 950 CALL	50	08/21/2009	950.0000	07/16/2009	CME	199,815
S&P500 INDEX 06/18/2010 1100 CALL	1,350	06/18/2010	1,100.0000	08/21/2009	CBOE	5,907,300
S&P500 INDEX 06/18/2010 1075 CALL	1,400	06/18/2010	1,075.0000	08/14/2009	CBOE	7,487,200
S&P500 FUTURES 09/18/2009 950 CALL	50	09/18/2009	950.0000	08/20/2009	CME	781,065
S&P500 INDEX 12/17/2010 1100 CALL	1,200	12/17/2010	1,100.0000	09/04/2009	CBOE	8,766,100
S&P500 FUTURES 10/16/2009 1000 CALL	200	10/16/2009	1,000.0000	09/03/2009	CME	1,499,260
S&P500 FUTURES 10/16/2009 1025 CALL	100	10/16/2009	1,025.0000	09/04/2009	CME	578,380
S&P500 INDEX 10/16/2009 1000 CALL	300	10/16/2009	1,000.0000	09/04/2009	CBOE	1,169,400
S&P500 FUTURES 10/16/2009 1075 CALL	50	10/16/2009	1,075.0000	09/10/2009	CME	141,065
S&P500 INDEX 12/17/2010 1125 CALL	1,100	12/17/2010	1,125.0000	11/06/2009	CBOE	8,257,800
S&P500 FUTURES 10/16/2009 1100 CALL	50	10/16/2009	1,100.0000	09/22/2009	CME	104,815
S&P500 INDEX 11/20/2009 1050 CALL	500	11/20/2009	1,050.0000	10/06/2009	CBOE	1,699,000
S&P500 INDEX 11/20/2009 1100 CALL	200	11/20/2009	1,100.0000	09/24/2009	CBOE	289,600
S&P500 INDEX 09/17/2010 1125 CALL	1,300	09/17/2010	1,125.0000	10/30/2009	CBOE	6,967,400
S&P500 FUTURES 11/20/2009 1075 CALL	200	11/20/2009	1,075.0000	10/12/2009	CME	1,203,010
S&P500 INDEX 09/17/2010 1100 CALL	650	09/17/2010	1,100.0000	10/02/2009	CBOE	4,028,700
S&P500 FUTURES 11/20/2009 1050 CALL	50	11/20/2009	1,050.0000	10/02/2009	CME	302,315
S&P500 FUTURES 11/20/2009 1000 CALL	150	11/20/2009	1,000.0000	10/09/2009	CME	2,830,695
S&P500 FUTURES 11/20/2009 1100 CALL	50	11/20/2009	1,100.0000	10/09/2009	CME	177,315
S&P500 INDEX 09/17/2010 1150 CALL	1,400	09/17/2010	1,150.0000	10/23/2009	CBOE	7,487,200
S&P500 FUTURES 11/20/2009 1025 CALL	50	11/20/2009	1,025.0000	10/13/2009	CME	744,815
S&P500 INDEX 09/17/2010 1175 CALL	700	09/17/2010	1,175.0000	10/16/2009	CBOE	3,428,600
S&P500 FUTURES 12/18/2009 1075 CALL	100	12/18/2009	1,075.0000	11/12/2009	CME	937,130
S&P500 INDEX 12/17/2010 1175 CALL	2,750	12/17/2010	1,175.0000	12/11/2009	CBOE	18,169,500
S&P500 INDEX 12/17/2010 1150 CALL	650	12/17/2010	1,150.0000	11/20/2009	CBOE	4,678,700
S&P500 FUTURES 01/15/2010 1125 CALL	100	01/15/2010	1,125.0000	12/09/2009	CME	282,130
S&P500 INDEX 01/15/2010 1100 CALL	500	01/15/2010	1,100.0000	12/09/2009	CBOE	1,224,000
S&P500 FUTURES 02/19/2010 1150 CALL	200	02/19/2010	1,150.0000	12/15/2009	CME	924,260
S&P500 FUTURES 02/19/2010 1125 CALL	80	02/19/2010	1,125.0000	12/18/2009	CME	441,704
S&P500 INDEX 12/17/2010 1200 CALL	800	12/17/2010	1,200.0000	12/18/2009	CBOE	3,998,400
0199999. Subtotal - Call Options - Hedging						270,702,344
0499999. Subtotal - Call Options						270,702,344
S&P500 INDEX 06/19/2009 800 PUT	600	06/19/2009	800.0000	05/26/2009	CBOE	403,800
S&P500 INDEX 04/17/2009 650 PUT	100	04/17/2009	650.0000	03/10/2009	CBOE	189,800
S&P500 INDEX 07/17/2009 875 PUT	100	07/17/2009	875.0000	06/09/2009	CBOE	104,800
S&P500 INDEX 07/17/2009 850 PUT	200	07/17/2009	850.0000	06/25/2009	CBOE	134,600

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
S&P500 INDEX 08/21/2009 875 PUT	100	08/21/2009	875.0000	07/15/2009	CBOE	129,800
S&P500 INDEX 09/18/2009 925 PUT	100	09/18/2009	925.0000	08/18/2009	CBOE	100,800
S&P500 INDEX 09/18/2009 975 PUT	600	09/18/2009	975.0000	09/04/2009	CBOE	723,800
S&P500 FUTURES 09/18/2009 925 PUT	280	09/18/2009	925.0000	09/03/2009	CME	201,964
S&P500 FUTURES 09/18/2009 900 PUT	300	09/18/2009	900.0000	09/10/2009	CME	21,390
S&P500 INDEX 10/16/2009 1000 PUT	100	10/16/2009	1,000.0000	09/10/2009	CBOE	139,800
S&P500 INDEX 12/18/2009 950 PUT	400	12/18/2009	950.0000	11/06/2009	CBOE	319,200
S&P500 INDEX 12/18/2009 900 PUT	1,000	12/18/2009	900.0000	12/07/2009	CBOE	19,000
S&P500 INDEX 12/18/2009 875 PUT	1,000	12/18/2009	875.0000	12/07/2009	CBOE	9,000
S&P500 INDEX 01/15/2010 1050 PUT	200	01/15/2010	1,050.0000	12/18/2009	CBOE	183,600
0599999. Subtotal - Put Options - Hedging						2,681,354
0899999. Subtotal - Put Options						2,681,354
1299999. Subtotal - Caps						
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						273,383,698
2699999. Subtotal - Income						
2799999. Subtotal - Other						
9999999 - Totals						273,383,698

E20.1

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	
S&P500 INDEX 06/19/2009 1450 CALL	1,375	06/19/2009	1,450.0000	06/20/2008	CBOE	9,255,250	EXPIRATION	06/19/2009				(6,875)				6,875
S&P500 INDEX 06/19/2009 1400 CALL	450	06/19/2009	1,400.0000	08/25/2008	CBOE	2,024,100	EXPIRATION	06/19/2009				(4,500)				4,500
S&P500 INDEX 03/20/2009 1450 CALL	1,600	03/20/2009	1,450.0000	04/18/2008	CBOE	12,492,300	EXPIRATION	03/20/2009				(8,000)				8,000
S&P500 INDEX 03/20/2009 1475 CALL	900	03/20/2009	1,475.0000	05/08/2008	CBOE	5,438,200	EXPIRATION	03/20/2009				(4,500)				4,500
S&P500 INDEX 03/20/2009 1425 CALL	800	03/20/2009	1,425.0000	04/21/2008	CBOE	7,438,400	EXPIRATION	03/20/2009				(4,000)				4,000
S&P500 INDEX 03/20/2009 1500 CALL	1,000	03/20/2009	1,500.0000	05/02/2008	CBOE	6,098,000	EXPIRATION	03/20/2009				(5,000)				5,000
S&P500 INDEX 03/20/2009 1525 CALL	500	03/20/2009	1,525.0000	05/09/2008	CBOE	2,199,000	EXPIRATION	03/20/2009				(2,500)				2,500
S&P500 INDEX 06/19/2009 1500 CALL	1,250	06/19/2009	1,500.0000	06/06/2008	CBOE	9,389,500	EXPIRATION	06/19/2009				(6,250)				6,250
S&P500 INDEX 06/19/2009 1425 CALL	75	06/19/2009	1,425.0000	06/27/2008	CBOE	368,850	EXPIRATION	06/19/2009				(375)				375
S&P500 INDEX 06/19/2009 1525 CALL	450	06/19/2009	1,525.0000	05/23/2008	CBOE	2,609,100	EXPIRATION	06/19/2009				(2,250)				2,250
S&P500 INDEX 06/19/2009 1375 CALL	1,700	06/19/2009	1,375.0000	08/08/2008	CBOE	9,776,600	EXPIRATION	06/19/2009				(25,500)				25,500
S&P500 INDEX 12/18/2009 1400 CALL	450	12/18/2009	1,400.0000	08/29/2008	CBOE	3,644,100	EXPIRATION	12/18/2009				(191,250)				191,250
S&P500 INDEX 12/18/2009 1350 CALL	900	12/18/2009	1,350.0000	09/12/2008	CBOE	8,428,200	EXPIRATION	12/18/2009				(589,500)				589,500
S&P500 INDEX 12/18/2009 1325 CALL	450	12/18/2009	1,325.0000	09/19/2008	CBOE	4,499,100	EXPIRATION	12/18/2009				(366,750)				366,750
S&P500 INDEX 09/18/2009 1300 CALL	1,350	09/18/2009	1,300.0000	10/03/2008	CBOE	8,802,300	EXPIRATION	09/18/2009				(614,250)				614,250
S&P500 INDEX 09/18/2009 1000 CALL	1,450	09/18/2009	1,000.0000	10/24/2008	CBOE	10,421,100	EXERCISE	09/18/2009	10,379,100		10,379,100	1,367,350				(1,367,350)
S&P500 INDEX 09/18/2009 1050 CALL	800	09/18/2009	1,050.0000	11/07/2008	CBOE	5,958,400	EXERCISE	09/18/2009	1,193,200		1,193,200	(2,378,800)				2,378,800
S&P500 INDEX 09/18/2009 1100 CALL	750	09/18/2009	1,100.0000	10/31/2008	CBOE	6,148,500	EXPIRATION	09/18/2009				(2,313,750)				2,313,750
S&P500 INDEX 12/18/2009 1050 CALL	1,250	12/18/2009	1,050.0000	11/17/2008	CBOE	6,505,000	EXERCISE	12/18/2009	6,095,250		6,095,250	35,000				(35,000)
S&P500 INDEX 12/18/2009 950 CALL	1,800	12/18/2009	950.0000	12/05/2008	CBOE	16,616,400	EXERCISE	12/18/2009	19,914,300		19,914,300	4,069,500				(4,069,500)
S&P500 INDEX 12/18/2009 1000 CALL	4,400	12/18/2009	1,000.0000	12/19/2008	CBOE	33,561,200	EXERCISE	12/18/2009	21,144,500		21,144,500	(11,220,700)				11,220,700
S&P500 INDEX 12/18/2009 925 CALL	2,050	12/18/2009	925.0000	02/13/2009	CBOE	13,256,900	EXERCISE	12/18/2009	36,364,950		36,364,950	23,108,050				(23,108,050)
S&P500 FUTURES 03/20/2009 900 CALL	200	03/20/2009	900.0000	02/03/2009	CME	624,260	CLOSING PURCHASE TRANSACTION	03/16/2009	10,115		10,115	(614,145)				614,145
S&P500 INDEX 12/18/2009 975 CALL	1,200	12/18/2009	975.0000	04/27/2009	CBOE	6,257,600	EXERCISE	12/18/2009	15,286,800		15,286,800	9,029,200				(9,029,200)

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
S&P500 INDEX 06/18/2010 850 CALL	2,250	06/18/2010	850.0000	03/20/2009	CBOE	16,225,500	CLOSING PURCHASE TRANSACTION	04/14/2009	23,664,500		23,664,500	7,439,000				(7,439,000)
S&P500 INDEX 04/17/2009 750 CALL	200	04/17/2009	750.0000	03/05/2009	CBOE	349,600	CLOSING PURCHASE TRANSACTION	03/10/2009	400,400		400,400	50,800				(50,800)
S&P500 FUTURES 06/19/2009 825 CALL	200	06/19/2009	825.0000	03/18/2009	CME	1,649,260	EXPIRATION	06/19/2009				(1,649,260)				1,649,260
S&P500 INDEX 04/17/2009 775 CALL	250	04/18/2009	775.0000	03/20/2009	CBOE	847,000	CLOSING PURCHASE TRANSACTION	04/16/2009	2,125,500		2,125,500	1,278,500				(1,278,500)
S&P500 INDEX 03/19/2010 800 CALL	500	03/19/2010	800.0000	03/24/2009	CBOE	5,799,000	CLOSING PURCHASE TRANSACTION	04/14/2009	6,701,000		6,701,000	902,000				(902,000)
S&P500 INDEX 03/19/2010 850 CALL	500	03/19/2010	850.0000	03/26/2009	CBOE	4,599,000	CLOSING PURCHASE TRANSACTION	04/13/2009	5,576,000		5,576,000	977,000				(977,000)
S&P500 INDEX 03/19/2010 925 CALL	1,300	03/19/2010	925.0000	04/03/2009	CBOE	7,967,400	CLOSING PURCHASE TRANSACTION	05/08/2009	11,426,600		11,426,600	3,459,200				(3,459,200)
S&P500 INDEX 06/18/2010 950 CALL	900	06/18/2010	950.0000	06/10/2009	CBOE	7,304,200	CLOSING PURCHASE TRANSACTION	06/12/2009	8,299,800		8,299,800	995,600				(995,600)
S&P500 INDEX 03/19/2010 950 CALL	1,000	03/19/2010	950.0000	04/17/2009	CBOE	6,809,000	CLOSING PURCHASE TRANSACTION	04/27/2009	6,152,000		6,152,000	(657,000)				657,000
S&P500 FUTURES 06/19/2009 925 CALL	100	06/19/2009	925.0000	04/17/2009	CME	579,630	CLOSING PURCHASE TRANSACTION	06/17/2009	95,370		95,370	(484,260)				484,260
S&P500 INDEX 03/19/2010 975 CALL	500	03/19/2010	975.0000	05/01/2009	CBOE	2,849,000	CLOSING PURCHASE TRANSACTION	05/19/2009	2,851,000		2,851,000	2,000				(2,000)
S&P500 INDEX 03/19/2010 1025 CALL	500	03/19/2010	1,025.0000	05/08/2009	CBOE	2,699,000	CLOSING PURCHASE TRANSACTION	05/14/2009	1,901,000		1,901,000	(798,000)				798,000
S&P500 INDEX 06/18/2010 1000 CALL	2,600	06/18/2010	1,000.0000	06/26/2009	CBOE	13,444,800	CLOSING PURCHASE TRANSACTION	08/14/2009	21,373,200		21,373,200	7,928,400				(7,928,400)
S&P500 INDEX 06/18/2010 1050 CALL	500	06/18/2010	1,050.0000	06/05/2009	CBOE	2,499,000	CLOSING PURCHASE TRANSACTION	06/16/2009	2,003,000		2,003,000	(496,000)				496,000
S&P500 INDEX 06/18/2010 1025 CALL	650	06/18/2010	1,025.0000	06/12/2009	CBOE	3,703,700	CLOSING PURCHASE TRANSACTION	08/21/2009	5,500,300		5,500,300	1,796,600				(1,796,600)
S&P500 FUTURES 07/17/2009 935 CALL	200	07/17/2009	935.0000	06/26/2009	CME	654,260	CLOSING PURCHASE TRANSACTION	07/10/2009	50,740		50,740	(603,520)				603,520
S&P500 INDEX 07/17/2009 950 CALL	150	07/17/2009	950.0000	06/22/2009	CBOE	104,700	CLOSING PURCHASE TRANSACTION	06/24/2009	103,800		103,800	(900)				900
S&P500 INDEX 06/18/2010 975 CALL	700	06/18/2010	975.0000	07/06/2009	CBOE	3,498,600	CLOSING PURCHASE TRANSACTION	07/24/2009	5,993,400		5,993,400	2,494,800				(2,494,800)
S&P500 FUTURES 08/21/2009 910 CALL	200	08/21/2009	910.0000	07/10/2009	CME	829,260	EXPIRATION	08/21/2009				(829,260)				829,260
S&P500 INDEX 08/21/2009 900 CALL	500	08/21/2009	900.0000	07/13/2009	CBOE	1,299,000	CLOSING PURCHASE TRANSACTION	08/17/2009	4,051,000		4,051,000	2,752,000				(2,752,000)
S&P500 FUTURES 08/21/2009 950 CALL	50	08/21/2009	950.0000	07/16/2009	CME	199,815	CLOSING PURCHASE TRANSACTION	08/20/2009	672,685		672,685	472,870				(472,870)
S&P500 FUTURES 09/18/2009 950 CALL	50	09/18/2009	950.0000	08/20/2009	CME	781,065	EXPIRATION	09/18/2009				(781,065)				781,065
S&P500 INDEX 12/17/2010 1100 CALL	1,200	12/17/2010	1,100.0000	09/04/2009	CBOE	8,766,100	CLOSING PURCHASE TRANSACTION	12/02/2009	12,082,400		12,082,400	3,316,300				(3,316,300)
S&P500 FUTURES 10/16/2009 1000 CALL	200	10/16/2009	1,000.0000	09/03/2009	CME	1,499,260	CLOSING PURCHASE TRANSACTION	10/16/2009	2,438,055		2,438,055	938,795				(938,795)
S&P500 FUTURES 10/16/2009 1025 CALL	100	10/16/2009	1,025.0000	09/04/2009	CME	578,380	CLOSING PURCHASE TRANSACTION	10/16/2009	587,685		587,685	9,305				(9,305)
S&P500 INDEX 10/16/2009 1000 CALL	300	10/16/2009	1,000.0000	09/04/2009	CBOE	1,169,400	CLOSING PURCHASE TRANSACTION	10/01/2009	1,350,600		1,350,600	181,200				(181,200)
S&P500 FUTURES 10/16/2009 1075 CALL	50	10/16/2009	1,075.0000	09/10/2009	CME	141,065	CLOSING PURCHASE TRANSACTION	10/12/2009	125,185		125,185	(15,880)				15,880
S&P500 INDEX 12/17/2010 1125 CALL	800	12/17/2010	1,125.0000	11/06/2009	CBOE	6,128,400	CLOSING PURCHASE TRANSACTION	12/18/2009	6,545,600		6,545,600	417,200				(417,200)
S&P500 FUTURES 10/16/2009 1100 CALL	50	10/16/2009	1,100.0000	09/22/2009	CME	104,815	CLOSING PURCHASE TRANSACTION	10/09/2009	12,685		12,685	(92,130)				92,130
S&P500 INDEX 11/20/2009 1050 CALL	500	11/20/2009	1,050.0000	10/06/2009	CBOE	1,699,000	CLOSING PURCHASE TRANSACTION	11/02/2009	1,051,000		1,051,000	(648,000)				648,000
S&P500 INDEX 11/20/2009 1100 CALL	200	11/20/2009	1,100.0000	09/24/2009	CBOE	289,600	CLOSING PURCHASE TRANSACTION	09/28/2009	320,400		320,400	30,800				(30,800)
S&P500 FUTURES 11/20/2009 1075 CALL	200	11/20/2009	1,075.0000	10/12/2009	CME	1,203,010	CLOSING PURCHASE TRANSACTION	11/12/2009	865,740		865,740	(337,270)				337,270

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
S&P500 INDEX 09/17/2010 1100 CALL	650	09/17/2010	1,100.0000	10/02/2009	CBOE	4,028,700	CLOSING PURCHASE TRANSACTION	10/16/2009	5,331,300		5,331,300	1,302,600				(1,302,600)
S&P500 FUTURES 11/20/2009 1050 CALL	50	11/20/2009	1,050.0000	10/02/2009	CME	302,315	EXPIRATION	11/20/2009				(302,315)				302,315
S&P500 FUTURES 11/20/2009 1000 CALL	150	11/20/2009	1,000.0000	10/09/2009	CME	2,830,695	EXPIRATION	11/20/2009				(2,830,695)				2,830,695
S&P500 FUTURES 11/20/2009 1100 CALL	50	11/20/2009	1,100.0000	10/09/2009	CME	177,315	CLOSING PURCHASE TRANSACTION	10/27/2009	100,185		100,182	(77,130)				77,130
S&P500 FUTURES 11/20/2009 1025 CALL	50	11/20/2009	1,025.0000	10/13/2009	CME	744,815	EXPIRATION	11/20/2009				(744,815)				744,815
S&P500 FUTURES 12/18/2009 1075 CALL	100	12/18/2009	1,075.0000	11/12/2009	CME	937,130	EXPIRATION	12/18/2009				(937,130)				937,130
S&P500 FUTURES 01/15/2010 1125 CALL	100	01/15/2010	1,125.0000	12/09/2009	CME	282,130	CLOSING PURCHASE TRANSACTION	12/22/2009	300,370		300,370	18,240				(18,240)
0199999. Subtotal - Call Options - Hedging						307,386,280	XXX	XXX	250,440,715	XXX	250,440,712	43,728,785				(43,728,785)
EQUITABLE OCTOBER 40 CALL		10/17/1997	0	08/29/1997	N/A		Securities Litigation	10/17/1997			(6,949)		6,949			
0399999. Subtotal - Call Options - Other							XXX	XXX		XXX	(6,949)		6,949			
0499999. Subtotal - Call Options						307,386,280	XXX	XXX	250,440,715	XXX	250,433,763	43,728,785	6,949			(43,728,785)
S&P500 INDEX 06/19/2009 800 PUT	600	06/19/2009	800.0000	05/26/2009	CBOE	403,800	CLOSING PURCHASE TRANSACTION	05/27/2009	436,200		436,200	32,400				(32,400)
S&P500 INDEX 04/17/2009 650 PUT	100	04/17/2009	650.0000	03/10/2009	CBOE	189,800	EXPIRATION	04/17/2009				(189,800)				189,800
S&P500 INDEX 07/17/2009 875 PUT	100	07/17/2009	875.0000	06/09/2009	CBOE	104,800	CLOSING PURCHASE TRANSACTION	06/10/2009	120,200		120,200	15,400				(15,400)
S&P500 INDEX 07/17/2009 850 PUT	200	07/17/2009	850.0000	06/25/2009	CBOE	134,600	CLOSING PURCHASE TRANSACTION	07/02/2009	120,400		120,400	(14,200)				14,200
S&P500 INDEX 08/21/2009 875 PUT	100	08/21/2009	875.0000	07/15/2009	CBOE	129,800	EXPIRATION	08/21/2009				(129,800)				129,800
S&P500 INDEX 09/18/2009 925 PUT	100	09/18/2009	925.0000	08/18/2009	CBOE	100,800	EXPIRATION	09/18/2009				(100,800)				100,800
S&P500 INDEX 09/18/2009 975 PUT	600	09/18/2009	975.0000	09/04/2009	CBOE	723,800	EXPIRATION	09/18/2009				(723,800)				723,800
S&P500 FUTURES 09/18/2009 925 PUT	280	09/18/2009	925.0000	09/03/2009	CME	201,964	EXPIRATION	09/18/2009				(201,964)				201,964
S&P500 FUTURES 09/18/2009 900 PUT	300	09/18/2009	900.0000	09/10/2009	CME	21,390	EXPIRATION	09/18/2009				(21,390)				21,390
S&P500 INDEX 10/16/2009 1000 PUT	100	10/16/2009	1,000.0000	09/10/2009	CBOE	139,800	CLOSING PURCHASE TRANSACTION	09/30/2009	75,200		75,200	(64,600)				64,600
S&P500 INDEX 12/18/2009 950 PUT	400	12/18/2009	950.0000	11/06/2009	CBOE	319,200	CLOSING PURCHASE TRANSACTION	12/16/2009	2,400		2,400	(316,800)				316,800
S&P500 INDEX 12/18/2009 900 PUT	1,000	12/18/2009	900.0000	12/07/2009	CBOE	19,000	EXPIRATION	12/18/2009				(19,000)				19,000
S&P500 INDEX 12/18/2009 875 PUT	1,000	12/18/2009	875.0000	12/07/2009	CBOE	9,000	EXPIRATION	12/18/2009				(9,000)				9,000
0599999. Subtotal - Put Options - Hedging						2,497,754	XXX	XXX	754,400	XXX	754,400	(1,743,354)				1,743,354
0899999. Subtotal - Put Options						2,497,754	XXX	XXX	754,400	XXX	754,400	(1,743,354)				1,743,354
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						309,884,034	XXX	XXX	251,195,115	XXX	251,195,112	41,985,431				(41,985,431)
2699999. Subtotal - Income							XXX	XXX		XXX						
2799999. Subtotal - Other							XXX	XXX		XXX	(6,949)		6,949			
9999999 - Totals						309,884,034	XXX	XXX	251,195,115	XXX	251,188,163	41,985,431	6,949			(41,985,431)

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 CS1937941 ON FREESCALE 500 12/20/13	4,000,000	12/20/2013	0.0000%(5.0000%)	01/29/2009	JP MORGAN CHASE BANK	1,720,000	1,396,523		281,472	281,472	(323,477)		(510,144)	39,863
CDS CS1937958 ON BERRY 500 3/20/12	3,000,000	03/20/2012	0.0000%(5.0000%)	01/29/2009	MORGAN STANLEY	570,000	403,035		(136,912)	(136,912)	(166,965)		(306,965)	22,345
CDS CS1996814 ON YELFIN 500 6/20/2012	2,000,000	06/20/2012	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	620,000	468,292		414,443	414,443	(151,708)		(233,374)	15,720
CDS CS2515845 ON GOLDMAN SACHS GP INC	20,000,000	09/20/2013	0.0000%(3.4500%)	09/15/2008	JP MORGAN CHASE BANK				(1,874,117)	(1,874,117)			(699,583)	192,958
CDS CS2518401 ON BK OF AMERICA CORPORATI	25,000,000	09/20/2013	0.0000%(2.2500%)	09/17/2008	BARCLAY'S CAPITAL				(1,205,671)	(1,205,671)			(570,313)	241,198
CDS CS2518443 ON GENWORTH FINANCIAL INC	5,000,000	09/20/2013	0.0000%(5.0000%)	09/18/2008	CITIBANK	600,000	446,086		(312,531)	(312,531)	(119,933)		(373,406)	48,240
CDS CS2518476 ON CITIZENS COMMUNICATIONS	4,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				(139,232)	(139,232)			(142,756)	38,592
CDS CS2523542 ON MORGAN STANLEY	25,000,000	09/20/2013	0.0000%(5.7500%)	09/19/2008	CITIBANK				(4,204,263)	(4,204,263)			(1,457,465)	241,198
CDS CS2523559 ON GOLDMAN SACHS GP INC	25,000,000	09/20/2013	0.0000%(3.8000%)	09/19/2008	CITIBANK				(2,654,018)	(2,654,018)			(963,194)	241,198
CDS CS2528657 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%(1.5000%)	09/23/2008	UBS AG				(545,849)	(545,849)			(380,208)	249,142
CDS CS2528665 ON AMERN EXPRESS CO	10,000,000	12/20/2013	0.0000%(2.7000%)	09/23/2008	ROYAL BANK OF SCTLND				(724,997)	(724,997)			(273,750)	99,657
CDS CS2533764 ON SMITHFIELD FOODS, INC.	3,000,000	12/20/2011	0.0000%(5.6500%)	09/25/2008	GOLDMAN SACHS				(68,222)	(68,222)			(171,854)	21,053
CDS CS2544035 ON LIBERTY MEDIA CORP	1,750,000	12/20/2013	0.0000%(5.1500%)	10/02/2008	JP MORGAN CHASE BANK				(133,684)	(133,684)			(91,377)	17,440
CDS CS2546568 ON WELLS FARGO & CO	15,000,000	12/20/2013	0.0000%(1.8500%)	10/03/2008	BANK OF AMERICA				(599,028)	(599,028)			(281,354)	149,485
CDS CS2546576 ON WACHOVIA CORPORATION	15,000,000	12/20/2013	0.0000%(2.4500%)	10/03/2008	BANK OF AMERICA				(939,071)	(939,071)			(372,604)	149,485
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	2,500,000	12/20/2013	0.0000%(2.2500%)	10/03/2008	CREDIT SUISSE FB				(12,959)	(12,959)			(57,031)	24,914
CDS CS2554240 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5500%)	10/08/2008	JP MORGAN BANK				(1,066,946)	(1,066,946)			(392,882)	249,142
CDS CS2554281 ON WINDSTREAM CORP	3,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(126,425)	(126,425)			(107,979)	29,897
CDS CS2559371 ON DEERE & COMPANY	15,000,000	12/20/2013	0.0000%(0.9500%)	10/10/2008	BARCLAY'S CAPITAL				(327,529)	(327,529)			(144,479)	149,485
CDS CS2564488 ON UNION PACIFIC CORPORATI	10,000,000	12/20/2013	0.0000%(0.8800%)	10/15/2008	BARCLAY'S CAPITAL				(185,991)	(185,991)			(89,222)	99,657
CDS CS2567044 ON KB HOME	3,000,000	12/20/2011	0.0000%(6.6500%)	10/17/2008	GOLDMAN SACHS				(243,208)	(243,208)			(202,271)	21,053
CDS CS2587547 ON NEWS AMERICA INC	10,000,000	12/20/2013	0.0000%(1.1500%)	11/06/2008	CITIBANK				(242,467)	(242,467)			(116,597)	99,657
CDS CS2592646 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	MORGAN STANLEY	775,000	629,644		1,330,112	1,330,112	(126,703)		(380,175)	55,748
CDS CS2592653 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	DEUTSCHE BANK	775,000	629,644		1,330,112	1,330,112	(126,703)		(380,175)	55,748
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	10,000,000	12/20/2013	0.0000%(0.8200%)	11/13/2008	CITIBANK				(39,600)	(39,600)			(83,139)	99,657
CDS CS2595219 ON DEVON ENERGY CORP.	10,000,000	12/20/2013	0.0000%(0.7500%)	11/13/2008	GOLDMAN SACHS				(144,562)	(144,562)			(76,042)	99,657
CDS CS2620801 ON NWS-AMINC 180 12/20/201	10,000,000	12/20/2013	0.0000%(1.8000%)	11/19/2008	BARCLAY'S CAPITAL				(490,568)	(490,568)			(182,500)	99,657
CDS CS2620868 ON DVN 97 12/20/2013	10,000,000	12/20/2013	0.0000%(0.9700%)	11/19/2008	BARCLAY'S CAPITAL				(228,819)	(228,819)			(98,347)	99,657
CDS CS2628499 ON HD 335 03/20/2014	10,000,000	03/20/2014	0.0000%(3.3500%)	12/05/2008	GOLDMAN SACHS				(1,144,057)	(1,144,057)			(341,514)	102,703
CDS CS2638720 ON TGT 243 12/20/2013	20,000,000	12/20/2013	0.0000%(2.4300%)	12/11/2008	GOLDMAN SACHS				(1,517,573)	(1,517,573)			(492,750)	199,314
CDS CS2638738 ON HD 265 12/20/2013	20,000,000	12/20/2013	0.0000%(2.6500%)	12/11/2008	GOLDMAN SACHS				(1,647,921)	(1,647,921)			(537,361)	199,314
CDS CS2641286 ON MHK 405 03/20/2014	10,000,000	03/20/2014	0.0000%(4.0500%)	12/16/2008	DEUTSCHE BANK				(866,296)	(866,296)			(410,625)	102,703
CDS CS2643852 ON DISH-ESDBS 490 03/20/20	7,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(766,265)	(766,265)			(347,764)	71,892
CDS CS2648968 ON EOP-EOPOPL 110 09/20/20	2,500,000	09/20/2011	0.0000%(1.1000%)	01/05/2009	GOLDMAN SACHS				(37,621)	(37,621)			(27,500)	16,396
CDS CS2651558 ON WINDS 258 03/20/2013	4,000,000	03/20/2013	0.0000%(2.5800%)	01/06/2009	GOLDMAN SACHS				(58,231)	(58,231)			(102,913)	35,884
CDS CS2654099 ON GA PACIFIC LLC	3,000,000	03/20/2013	0.0000%(7.0500%)	01/07/2009	DEUTSCHE BANK				(487,465)	(487,465)			(210,325)	26,913
CDS CS2654149 ON PRU 550 03/20/2014	10,000,000	03/20/2014	0.0000%(5.5000%)	01/07/2009	DEUTSCHE BANK				(1,691,646)	(1,691,646)			(546,944)	102,703
CDS CS2654156 ON CB 833 03/20/2014	10,000,000	03/20/2014	0.0000%(0.8300%)	01/07/2009	DEUTSCHE BANK				(171,724)	(171,724)			(82,559)	102,703
CDS CS2654164 ON MET 445 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4500%)	01/07/2009	BANK OF AMERICA				(1,151,037)	(1,151,037)			(442,528)	102,703
CDS CS2677140 ON PRU 610 03/20/2014	10,000,000	03/20/2014	0.0000%(6.1000%)	01/20/2009	GOLDMAN SACHS				(1,929,179)	(1,929,179)			(584,583)	102,703
CDS CS2679690 ON JPM 160 03/20/2014	10,000,000	03/20/2014	0.0000%(1.6000%)	01/20/2009	JP MORGAN BANK				(464,794)	(464,794)			(153,333)	102,703
CDS CS2684815 ON NWS-AMINC 130 03/20/201	20,000,000	03/20/2014	0.0000%(1.3000%)	01/22/2009	BARCLAY'S CAPITAL				(614,147)	(614,147)			(247,722)	205,406
CDS CS2684823 ON BSY 210 03/20/2014	10,000,000	03/20/2014	0.0000%(2.1000%)	01/22/2009	BARCLAY'S CAPITAL				(628,227)	(628,227)			(200,083)	102,703
CDS CS2687362 ON PBI 117 03/20/2014	10,000,000	03/20/2014	0.0000%(1.1700%)	01/26/2009	GOLDMAN SACHS				(272,060)	(272,060)			(110,175)	102,703
CDS CS2700173 ON TYELETD 245 03/20/2014	10,000,000	03/20/2014	0.0000%(2.4500%)	01/29/2009	GOLDMAN SACHS				(756,586)	(756,586)			(228,667)	102,703
CDS CS2707848 ON NWS-AMINC 120 03/20/201	10,000,000	03/20/2019	0.0000%(1.2000%)	02/03/2009	DEUTSCHE BANK				(298,253)	(298,253)			(110,333)	151,838
CDS CS2723209 ON BACORP 215 03/20/2014	25,000,000	03/20/2014	0.0000%(2.1500%)	02/18/2009	BARCLAY'S CAPITAL				(1,198,352)	(1,198,352)			(471,806)	256,758
CDS CS2733455 ON IP 745 03/20/2014	3,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(778,675)	(778,675)			(191,838)	30,811
CDS CS2736003 ON MWV 180 03/20/2012	10,000,000	03/20/2012	0.0000%(1.8000%)	02/26/2009	ROYAL BANK OF SCTLND				(287,024)	(287,024)			(154,000)	74,485
CDS CS2756480 ON IBERDU 127 03/20/2014	20,000,000	03/20/2014	0.0000%(1.2700%)	03/11/2009	BARCLAY'S CAPITAL				(514,737)	(514,737)			(208,139)	205,406
CDS CS2764195 ON DISHN-DDBS 390 10/20/20	2,000,000	03/20/2014	0.0000%(3.9000%)	03/18/2009	CITIBANK				(141,241)	(141,241)			(62,400)	20,541
CDS CS2776967 ON FRCA 445 03/20/2014	3,000,000	03/20/2014	0.0000%(4.4500%)	03/19/2009	JP MORGAN CHASE BANK				(207,188)	(207,188)			(106,429)	30,811
CDS CS2848659 ON JCP 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	160,722	139,633		54,924	54,924	(21,088)		(55,533)	52,863
CDS CS2848667 ON M 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	405,215	352,047		149,113	149,113	(53,168)		(87,612)	52,863
CDS CS2853774 ON MAS 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/29/2009	DEUTSCHE BANK	590,451	513,533		174,322	174,322	(76,918)		(111,085)	52,863
CDS CS2864011 ON MAS 500 06/20/2014	5,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JP MORGAN CHASE BANK	(307,346)	(270,082)		(641,178)	(641,178)	37,264		(120,375)	52,863
CDS CS2899843 UBS300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	UBS AG	(465,325)	(418,965)		(992,539)	(992,539)	46,360		(113,640)	108,666
CDS CS2899850 BACR-BANK 300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	GOLDMAN SACHS	(275,721)	(248,251)		(972,829)	(972,829)	27,470		(132,530)	108,666
CDS CS2920326 ON UBS 100 09/20/2014	10,000,000	09/20/2014	0.0000%(1.0000%)	07/20/2009	UBS AG	394,830	360,847		47,272	47,272	(33,982)		(79,538)	108,666
CDS CS2948483 ON APC 100 09/20/2014	10,000,000	09/20/2014	0.0000%(1.0000%)	08/31/2009	GOLDMAN SACHS	23,182	21,653		(233,136)	(233,136)	(1,529)		(35,418)	108,666
CDS CS2997142 ON HOV-K 500 12/20/2014	2,000,000	12/20/2014	0.0000%(5.0000%)	09/30/2009	GOLDMAN SACHS	385,000	366,559		345,685	345,685	(18,441)		(43,996)	22,299
CDS CS2999684 ON HOV-K 500 12/20/2014	2,000,000	12/20/2014	0.0000%(5.0000%)	10/06/2009	GOLDMAN SACHS	345,000	329,528		345,685	345,685	(15,473)		(39,361)	22,299

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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)	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS CS3030430 ON LEN 100 03/20/2015	9,000,000	03/20/2015	0.0000%(1.0000%)	12/10/2009	GOLDMAN SACHS	903,101	893,590		832,403	832,403	(9,511)		(14,761)	102,805
CDS CS3030448 ON BWA 100 12/20/2014	5,000,000	12/20/2014	0.0000%(1.0000%)	12/10/2009	GOLDMAN SACHS	34,757	34,373		(12,299)	(12,299)	(384)		(3,301)	55,748
CDS CS3032964 ON DHI 100 03/20/2013	4,000,000	03/20/2013	0.0000%(1.0000%)	12/15/2009	BANK OF AMERICA	101,969	100,666		94,086	94,086	(1,303)		(3,081)	35,884
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%(1M LIBOR)	06/08/1992	BANQUE AIG				2,131,376	2,131,376			357,740	14,534
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%(1M LIBOR)	06/08/1992	BANQUE AIG				2,370,708	2,370,708			359,744	15,368
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%(1M LIBOR)	06/08/1992	BANQUE AIG				2,611,031	2,611,031			361,757	16,163
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%(1M LIBOR)	06/08/1992	BANQUE AIG				2,858,235	2,858,235			363,779	16,918
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%(1M LIBOR)	06/08/1992	BANQUE AIG				3,117,479	3,117,479			365,811	17,642
INT RATE SWAP180 ON EMTN LIAB	157,232,699	01/14/2010	4.2600%(SF0003M+0.10%)	11/30/1999	UBS AG			@		334,876				153,968
INT RATE SWAP181 ON EMTN LIAB	157,232,699	01/14/2010	CHF SF0003M0.10(3M LIBOR+.40%)	11/30/1999	UBS AG			@	83,940,366	83,998,167				153,968
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3M LIBOR (7.1825%)	04/05/2000	BANQUE AIG		(333,846)		(345,641)	(499,259)	391,059		724,904	(1,223,823)	68,384
INT RATE SWAP196 ON EMTN LIAB	120,591,000	05/12/2010	CHF 4.760%(3M LIBOR+0.36%)	04/04/2000	UBS AG			@	72,347,453	75,582,894				362,598
INT RATE SWAP213 ON MTN LIAB	213,450,000	01/17/2011	GBP 6.375%(3M LIBOR+0.5%)	11/16/2000	MERRILL LYNCH			@	27,661,040	39,690,696				1,091,821
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3M LIBOR (6.8400%)	11/21/2000	UBS AG					(1,831,858)			(2,048,212)	159,971
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3M LIBOR (6.8000%)	11/22/2000	CREDIT SUISSE FB					(711,292)			(885,621)	65,100
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3M LIBOR (6.1140%)	02/14/2001	BANK OF AMERICA				(5,979)	(1,375,142)			(1,178,475)	122,032
INT RATE SWAP241 ON EMTN LIAB	74,715,940	01/17/2011	GBP 6.375%(3M LIBOR+0.45%)	02/16/2001	MERRILL LYNCH			@	5,654,406	9,684,972				382,181
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3M LIBOR (5.7980%)	10/09/2002	BANQUE AIG		(1,663,088)		(2,299,469)	(3,289,114)	1,054,814	2,717,902	(1,673,202)	304,836
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3M LIBOR (5.9030%)	03/06/2001	BANK OF AMERICA					(1,723,556)			(1,435,425)	156,465
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3M LIBOR (5.8540%)	03/09/2001	UBS AG					(455,084)			(389,220)	42,446
INT RATE SWAP248 ON EMTN LIAB	88,080,000	01/17/2011	GBP 6.375%(3M LIBOR+0.44%)	03/09/2001	MORGAN STANLEY			@	8,364,416	13,217,913				450,539
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3M LIBOR (5.7130%)	03/16/2001	SALOMON SWAPCO		(514,895)		(527,592)	(703,456)	206,802	721,697	(741,867)	81,761
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3M LIBOR (5.8930%)	05/10/2002	BANQUE AIG		(407,941)		(696,733)	(696,733)	606,936	1,014,877	7,052	64,413
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3M LIBOR (6.1600%)	07/29/2002	MORGAN STANLEY					(728,219)			(519,035)	59,507
INT RATE SWAP0267 ON FIXED RATE SECURITIES	12,280,000	06/01/2011	3M LIBOR (6.1120%)	07/29/2002	UBS AG		(271,535)		(266,077)	(885,962)	4,202	275,736	(627,278)	73,075
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	3M LIBOR (6.1370%)	03/18/2009	CREDIT SUISSE FB					(319,479)			(247,040)	26,950
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	3M LIBOR (6.0850%)	06/11/2001	MERRILL LYNCH					(699,763)			(512,877)	58,521
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3M LIBOR (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(1,287,857)			(1,027,531)	111,773
INT RATE SWAP0293 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (5.3360%)	03/18/2009	CREDIT SUISSE FB					(709,004)			(443,865)	66,157
INT RATE SWAP0300 ON EMTN LIAB	58,592,000	01/17/2011	GBP 6.375%(3M LIBOR +0.45%)	11/08/2001	MORGAN STANLEY			@	5,704,278	8,934,340				299,705
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3M LIBOR (5.8790%)	03/23/2009	BANQUE AIG					(832,824)			(730,805)	78,219
INT RATE SWAP0311 ON FIXED RATE SECURITIES	15,000,000	10/15/2011	3M LIBOR (5.8890%)	12/14/2001	SALOMON SWAPCO					(1,230,157)			(742,926)	100,316
INT RATE SWAP0312 ON FIXED RATE SECURITIES	10,000,000	12/15/2011	3M LIBOR (5.8750%)	12/21/2001	BANK OF AMERICA					(865,968)			(488,259)	69,931
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	30,000,000	01/04/2010	5.6320%(3M LIBOR)	03/16/2004	BANQUE AIG				13,110	13,110			1,422,361	15,703
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3M LIBOR (6.1290%)	03/18/2009	MORGAN STANLEY					(734,032)			(361,154)	54,438
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	1,800,000	08/01/2011	H15I5Y(3M LIBOR)	08/16/2002	DEUTSCHE BANK				30,377	30,377			43,694	7,550
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	3M LIBOR (4.4650%)	07/31/2003	GOLDMAN SACHS		(362,554)		(380,110)	(380,110)	122,243	484,798	(270,399)	52,307
INT RATE SWAP0406 ON FIXED RATE SECURITIES	39,487,600	10/01/2010	3M LIBOR (4.4350%)	07/31/2003	SALOMON SWAPCO				(18)	(1,171,123)			(1,396,935)	171,064
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	3M LIBOR (4.4830%)	07/31/2003	GOLDMAN SACHS		(564,333)		(659,450)	(773,321)	508,364	1,072,697	(677,384)	125,991
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3M LIBOR (4.6390%)	09/08/2003	CREDIT SUISSE FB					(1,024,615)			(728,879)	118,205
INT RATE SWAP0432 ON FIXED RATE SECURITIES	47,000,000	12/15/2015	3M LIBOR (4.8125%)	03/18/2009	BANK OF AMERICA					(3,988,901)			(1,795,444)	573,655
INT RATE SWAP0434 ON FIXED RATE SECURITIES	20,000,000	12/15/2010	3M LIBOR (4.0750%)	12/12/2003	UBS AG					(657,759)			(616,519)	97,784
INT RATE SWAP0445 ON FIXED RATE SECURITIES	9,305,000	05/11/2014	3M LIBOR (4.6200%)	01/29/2004	UBS AG					(731,077)			(340,606)	97,165
INT RATE SWAP0447 ON FIXED RATE SECURITIES	14,169,283	08/11/2013	USD 5.800%(GBP 6.670)	04/23/2008	MERRILL LYNCH				1,596,961	1,596,961			(8,348)	127,819
INT RATE SWAP0455 ON FIXED RATE SECURITIES	8,971,000	05/01/2014	3M LIBOR (4.5075%)	03/17/2009	BANK OF AMERICA					(663,314)			(314,033)	93,383
INT RATE SWAP0466 ON FIXED RATE SECURITIES	4,855,000	03/31/2011	3M LIBOR (3.7340%)	03/08/2004	JP MORGAN CHASE BANK					(174,178)			12,379	27,103
INT RATE SWAP0472 ON FIXED RATE SECURITIES	8,300,000	07/01/2014	3M LIBOR (4.1500%)	03/17/2009	UBS AG					(493,451)			(269,970)	88,048
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	3M LIBOR (3.9460%)	03/18/2009	UBS AG					(470,172)			(249,818)	77,605
INT RATE SWAP0481 ON FIXED RATE SECURITIES	2,594,000	04/15/2012	3M LIBOR (3.7870%)	03/17/2009	CREDIT SUISSE FB					(125,991)			(73,951)	19,629
INT RATE SWAP0487 ON FIXED RATE SECURITIES	10,000,000	05/04/2011	3M LIBOR (3.7160%)	03/26/2004	CREDIT SUISSE FB					(371,710)			(269,953)	57,873
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	3M LIBOR (4.5390%)	03/18/2009	CREDIT SUISSE FB					(2,424,926)			(1,133,563)	322,653
INT RATE SWAP0495 ON FIXED RATE SECURITIES	15,827,000	06/10/2014	3M LIBOR (4.6730%)	03/17/2009	UBS AG					(1,278,228)			(581,023)	166,820
INT RATE SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	USD 5.790%(CAD 5.990%)	04/30/2004	UBS AG				(2,855,011)	(3,341,245)			(167,198)	99,879
INT RATE SWAP0513 ON FIXED RATE SECURITIES	5,200,000	08/15/2014	3M LIBOR (5.1980%)	05/26/2004	UBS AG					(538,666)			(220,572)	55,913
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3M LIBOR (5.2460%)	03/18/2009	UBS AG					(1,698,445)			(698,545)	174,067
INT RATE SWAP0522 ON FIXED RATE SECURITIES	30,000,000	10/15/2013	3M LIBOR (4.9750%)	03/18/2009	UBS AG					(2,765,753)			(1,211,652)	292,087
INT RATE SWAP0525 ON FIXED RATE SECURITIES	1,000,000	08/09/2014	3M LIBOR (4.9910%)	03/18/2009	JP MORGAN CHASE BANK					(94,467)			(40,190)	10,733
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3M LIBOR (4.7370%)	07/28/2004	UBS AG					(2,028,058)			(1,273,162)	222,099

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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
INT RATE SWAP0530 ON FIXED RATE SECURITIES	40,000,000	06/16/2014	3M LIBOR (5.0800%)	03/18/2009	JP MORGAN CHASE BANK				(2,450,495)	(3,920,792)			(1,640,933)	422,387
INT RATE SWAP0547 ON FIXED RATE SECURITIES	8,000,000	09/15/2014	3M LIBOR (4.4700%)	03/18/2009	JP MORGAN CHASE BANK					(571,774)			(278,208)	86,806
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	85,000,000	11/25/2016	CPURNSA (3M LIBOR+0.19%)	01/01/2005	MERRILL LYNCH				2,548,748	2,548,748			(19,369)	1,116,938
INT RATE SWAP0562 ON FIXED RATE SECURITIES	8,479,600	12/31/2014	3M LIBOR (4.0100%)	03/16/2009	CREDIT SUISSE FB					(257,399)			(241,410)	66,562
INT RATE SWAP0568 ON FIXED RATE SECURITIES	8,333,333	12/21/2014	3M LIBOR (4.5910%)	03/18/2009	MORGAN STANLEY					(636,404)			(309,592)	92,939
INT RATE SWAP0571 ON FIXED RATE SECURITIES	23,000,000	02/09/2012	USD 4.820%(EUR 3.870%)	11/01/2009	DEUTSCHE BANK				(2,465,625)	(2,179,501)			(956)	167,031
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (4.2200%)	01/21/2005	UBS AG		(566,822)		(515,860)	(515,860)	36,369	603,191	(295,897)	66,157
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	3M LIBOR (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					(355,409)			(318,410)	50,815
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3M LIBOR (4.6070%)	03/18/2009	JP MORGAN CHASE BANK		(1,245,405)		(956,282)	(956,282)	27,247	1,272,652	(429,580)	141,618
INT RATE SWAP0582 ON GMTN LIABILITIES CPI	100,000,000	03/01/2010	CPURNSA1.05(3M LIBOR+0.2)	02/10/2005	MORGAN STANLEY				248,771	248,771			(49,385)	202,721
INT RATE SWAP0587 ON FIXED RATE SECURITIES	10,000,000	10/16/2013	3M LIBOR (4.2980%)	03/18/2009	MORGAN STANLEY					(693,598)			(341,847)	97,398
INT RATE SWAP0588 ON FIXED RATE SECURITIES	16,000,000	01/18/2015	3M LIBOR (4.5240%)	03/17/2009	MORGAN STANLEY					(1,166,383)			(565,383)	179,814
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%(1M LIBOR +0.09%)	02/22/2005	JP MORGAN CHASE BANK		2,598,588		3,068,620	3,068,620	(13,950,313)	(16,548,901)	2,368,936	987,941
INT RATE SWAP0594 ON VARIABLE RATE SECURITIES	75,000,000	03/18/2010	4.5710%(1M LIBOR)	11/01/2009	UBS AG				697,365	697,365			541,073	172,238
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	USD 5.500%(BBSW6M+0.65)	03/23/2005	CITIBANK				(1,590,348)	(550,574)			82,069	115,599
INT RATE SWAP0598 ON FIXED RATE SECURITIES	17,800,000	04/04/2015	3M LIBOR (4.9740%)	03/24/2009	MORGAN STANLEY					(1,679,500)			(640,296)	204,124
INT RATE SWAP0600 ON FIXED RATE SECURITIES	15,000,000	03/22/2011	3M LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY					(710,469)			(573,757)	82,905
INT RATE SWAP0601 ON FIXED RATE SECURITIES	10,000,000	05/15/2013	3M LIBOR (4.8640%)	03/31/2005	UBS AG					(852,392)			(390,777)	91,823
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3M LIBOR (4.8255%)	03/16/2009	JP MORGAN CHASE BANK					(2,365,267)			(1,191,735)	249,492
INT RATE SWAP0609 ON FIXED RATE SECURITIES	8,000,000	06/26/2010	3M LIBOR (4.3490%)	05/03/2005	CITIBANK					(156,216)			(275,889)	27,855
INT RATE SWAP0619 ON FIXED RATE SECURITIES	22,000,000	07/11/2012	3M LIBOR (4.3600%)	03/18/2009	MORGAN STANLEY		(252,682)		(320,261)	(1,409,148)	52,015	304,697	(692,884)	174,923
INT RATE SWAP0628 ON FIXED RATE SECURITIES	21,630,000	09/01/2012	3M LIBOR (4.1810%)	03/17/2009	JP MORGAN CHASE BANK					(1,256,346)			(689,825)	173,327
INT RATE SWAP0633 ON FIXED RATE SECURITIES	12,500,000	06/01/2010	3M LIBOR (4.1030%)	06/23/2005	UBS AG				(197,955)	(197,955)			(391,668)	40,333
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	3M LIBOR (4.3890%)	03/17/2009	MORGAN STANLEY					(1,238,817)			(643,137)	152,374
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	3M LIBOR (4.6950%)	03/18/2009	CITIBANK					(1,594,528)			(737,796)	232,329
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	USD 5.250%(BBSW6M+0.83)	08/25/2005	CITIBANK				(5,349,031)	(3,180,575)			80,580	419,662
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	USD 5.100%(NFIX6M+0.71)	08/25/2005	CITIBANK				(353,943)	515,940			88,187	120,672
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3M LIBOR (5.0500%)	12/01/2005	MORGAN STANLEY					(3,452,046)			(1,581,680)	341,889
INT RATE SWAP0664 ON FIXED RATE SECURITIES	6,000,000	12/15/2015	3M LIBOR (5.1000%)	03/23/2009	UBS AG					(604,153)			(246,456)	73,233
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3M LIBOR (5.0850%)	03/16/2009	CREDIT SUISSE FB					(2,993,734)			(1,238,631)	363,629
INT RATE SWAP0670 ON FIXED RATE SECURITIES	10,000,000	12/15/2015	3M LIBOR (5.0900%)	03/23/2009	UBS AG					(1,001,425)			(409,759)	122,054
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3M LIBOR (5.0985%)	03/16/2009	MORGAN STANLEY					(3,014,403)			(1,248,702)	368,763
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3M LIBOR (4.9740%)	12/02/2005	CREDIT SUISSE FB		(1,022,936)		(1,108,283)	(1,108,283)	412,661	1,435,597	(696,543)	132,686
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	3M LIBOR (4.9960%)	12/02/2005	MORGAN STANLEY					(769,752)			(483,385)	78,514
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3M LIBOR (4.9675%)	12/02/2005	UBS AG		(648,917)		(698,286)	(698,286)	290,425	939,342	(511,607)	88,519
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3M LIBOR (5.0330%)	03/17/2009	JP MORGAN CHASE BANK					(2,172,252)			(934,569)	273,865
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3M LIBOR (5.0170%)	03/17/2009	UBS AG					(1,599,363)			(782,734)	157,638
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD 6M LIBOR 0.76(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(366,594)		535,392	535,392	486,878	853,472	(82,786)	173,688
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD 6M LIBOR 0.82(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(453,098)		524,039	524,039	299,502	752,600	(257,088)	246,198
INT RATE SWAP0682 ON FIXED RATE SECURITIES	46,525,000	01/10/2028	3M LIBOR (5.1625%)	03/16/2009	CITIBANK					(4,335,020)			(1,932,629)	966,547
INT RATE SWAP0689 ON FIXED RATE SECURITIES	15,000,000	06/01/2014	3M LIBOR (4.9000%)	03/23/2009	UBS AG					(1,354,055)			(589,552)	157,664
INT RATE SWAP0694 ON FIXED RATE SECURITIES	6,165,000	09/15/2015	3M LIBOR (4.8580%)	03/23/2009	JP MORGAN CHASE BANK		(368,730)		(439,423)	(541,809)	33,617	402,348	(204,696)	73,656
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	3M LIBOR (4.8255%)	03/23/2009	UBS AG		(203,350)		(174,333)	(871,665)	9,034	212,383	(379,900)	122,921
INT RATE SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	USD 5.920%(EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK				(12,170,866)	(10,558,254)			508,691	745,176
INT RATE SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	USD 5.521%(GBP 4.860%)	03/06/2006	BARCLAY'S CAPITAL				1,292,338	2,028,879			180,018	197,881
INT RATE SWAP0714 ON FIXED RATE SECURITIES	17,333,383	05/29/2010	3M LIBOR (5.2030%)	03/08/2006	GOLDMAN SACHS					(175,988)			(496,270)	27,687
INT RATE SWAP0717 ON FIXED RATE SECURITIES	8,333,200	10/31/2011	3M LIBOR (5.2375%)	03/16/2009	CITIBANK					(264,844)			(302,647)	39,020
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3M LIBOR (5.1660%)	03/27/2006	CITIBANK					(1,112,016)			(835,042)	114,557
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	3M LIBOR (5.6280%)	03/23/2009	UBS AG					(1,309,070)			(469,184)	125,431
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3M LIBOR (5.6200%)	03/16/2009	UBS AG					(2,590,031)			(936,768)	245,842
INT RATE SWAP0728 ON FIXED RATE SECURITIES	2,000,000	05/11/2016	3M LIBOR (5.6335%)	03/23/2009	UBS AG					(262,969)			(42,413)	25,228
INT RATE SWAP0729 ON FIXED RATE SECURITIES	10,000,000	05/01/2013	3M LIBOR (5.5560%)	03/23/2009	MORGAN STANLEY					(1,073,283)			(454,903)	91,300
INT RATE SWAP0737 ON FIXED RATE SECURITIES	19,000,000	06/15/2013	3M LIBOR (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(2,037,752)			(857,963)	176,647
INT RATE SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	USD 7.350%(EUR 5.780%)	06/02/2006	BARCLAY'S CAPITAL				(2,722,245)	(2,224,363)			225,561	172,735
INT RATE SWAP0743 ON FIXED RATE SECURITIES	57,000,000	06/13/2016	3M LIBOR (5.5785%)	03/23/2009	CREDIT SUISSE FB					(7,328,374)			(2,616,880)	724,079
INT RATE SWAP0745 ON FIXED RATE SECURITIES	33,250,000	08/01/2013	1M LIBOR (5.4600%)	03/17/2009	MORGAN STANLEY					(3,662,586)			(1,696,808)	314,836
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	3M LIBOR (5.5170%)	03/23/2009	MORGAN STANLEY					(2,499,874)			(923,000)	254,440
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3M LIBOR (5.6285%)	03/16/2009	UBS AG					(1,699,474)			(691,805)	188,923
INT RATE SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	USD 6.440%(CAD 5.760%)	06/16/2006	JP MORGAN CHASE BANK				(1,199,203)	(593,557)			110,662	272,569
INT RATE SWAP0753 ON FIXED RATE SECURITIES	19,000,000	04/20/2016	1M LIBOR (5.6020%)	03/23/2009	JP MORGAN CHASE BANK					(2,573,408)			(1,142,437)	238,578
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1M LIBOR (5.6410%)	03/16/2009	CITIBANK					(4,045,443)			(1,583,757)	356,824

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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
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%(1M LIBOR)	06/19/2006	GOLDMAN SACHS				2,047,296	2,047,296			1,588,159	181,942
INT RATE SWAP0757 ON FIXED RATE SECURITIES	19,500,000	06/11/2015	1M LIBOR (5.6525%)	03/23/2009	BANK OF AMERICA					(2,612,655)			(1,026,401)	227,545
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1M LIBOR (5.6738%)	06/21/2006	BANK OF AMERICA		(2,706,392)		(2,334,660)	(5,562,625)	129,138	2,835,530	(1,972,004)	503,703
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	1M LIBOR (5.7000%)	03/23/2009	GOLDMAN SACHS					(709,528)			(266,374)	63,543
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1M LIBOR (5.6530%)	07/05/2006	UBS AG					(1,096,011)			(834,149)	96,405
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1M LIBOR (5.7380%)	03/23/2009	UBS AG					(3,469,294)			(1,282,537)	306,617
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3M LIBOR (5.8445%)	03/16/2009	UBS AG					(2,164,262)			(727,814)	190,628
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225% (1M LIBOR)	08/02/2006	UBS AG				3,436,449	3,436,449			2,526,997	315,414
INT RATE SWAP0772 ON FIXED RATE SECURITIES	77,500,000	04/01/2013	1M LIBOR (5.4130%)	11/01/2009	MORGAN STANLEY					(8,045,886)			(1,821,253)	698,796
INT RATE SWAP0773 ON FIXED RATE SECURITIES	51,725,000	02/01/2015	1M LIBOR (5.4525%)	11/01/2009	MORGAN STANLEY					(6,214,043)			(449,070)	583,508
INT RATE SWAP0774 ON FIXED RATE SECURITIES	110,000,000	11/21/2010	1M LIBOR (5.3050%)	11/01/2009	CITIBANK					(4,651,581)			(928,039)	518,989
INT RATE SWAP0777 ON FIXED RATE SECURITIES	26,700,000	05/01/2015	1M LIBOR (5.3875%)	08/16/2006	UBS AG					(3,157,301)			(1,343,192)	308,331
INT RATE SWAP0778 ON FIXED RATE SECURITIES	20,500,000	12/20/2015	1M LIBOR (5.4000%)	08/16/2006	UBS AG					(2,474,980)			(1,035,360)	250,499
INT RATE SWAP0779 ON FIXED RATE SECURITIES	30,000,000	09/05/2012	1M LIBOR (5.2800%)	11/01/2009	UBS AG					(2,543,009)			(239,892)	233,685
INT RATE SWAP0780 ON FIXED RATE SECURITIES	13,338,857	10/01/2012	1M LIBOR (5.3400%)	08/16/2006	UBS AG		(1,391,081)		(1,254,315)	(1,254,315)	56,751	1,447,832	(607,949)	110,669
INT RATE SWAP0781 ON FIXED RATE SECURITIES	31,650,000	08/05/2010	1M LIBOR (5.2350%)	11/01/2009	UBS AG					(882,301)			(254,092)	117,629
INT RATE SWAP0782 ON FIXED RATE SECURITIES	29,057,738	09/01/2012	1M LIBOR (5.2825%)	11/01/2009	UBS AG		(2,369,112)		(2,486,347)	(2,486,347)	148,221	2,517,333	(84,523)	226,307
INT RATE SWAP0783 ON FIXED RATE SECURITIES	28,768,200	09/01/2012	1M LIBOR (5.2825%)	08/16/2006	UBS AG		(2,432,098)		(2,552,451)	(2,552,451)	319,291	2,751,389	(1,091,191)	232,323
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,368,500	06/10/2015	1M LIBOR (5.3270%)	08/16/2006	UBS AG					(3,173,027)			(1,392,423)	326,412
INT RATE SWAP0785 ON FIXED RATE SECURITIES	27,066,224	10/01/2013	1M LIBOR (5.3320%)	08/16/2006	UBS AG					(1,753,080)			(1,285,309)	215,488
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1M LIBOR (5.3910%)	08/16/2006	UBS AG					(2,282,283)			(1,190,736)	348,808
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050% (1M LIBOR)	09/18/2006	UBS AG				3,529,600	3,529,600			2,477,769	327,924
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3M LIBOR (4.9840%)	03/16/2009	BANK OF AMERICA					(1,519,026)			(678,571)	294,011
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3M LIBOR (4.8420%)	03/17/2009	JP MORGAN CHASE BANK					(6,095,821)			(2,652,693)	699,473
INT RATE SWAP0828 ON FIXED RATE SECURITIES	38,000,000	11/15/2016	3M LIBOR (5.0620%)	03/23/2009	MORGAN STANLEY		(442,274)		(499,396)	(3,795,411)	33,466	475,740	(1,526,727)	498,345
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480% (1M LIBOR)	01/09/2007	MORGAN STANLEY				3,663,064	3,663,064			2,329,548	356,207
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030% (1M LIBOR)	01/26/2007	MORGAN STANLEY				2,391,089	2,391,089			1,484,790	216,447
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	3M LIBOR (4.9130%)	03/17/2009	MORGAN STANLEY					(2,346,995)			(1,005,553)	268,028
INT RATE SWAP0848 ON FIXED RATE SECURITIES	28,748,000	02/11/2017	3M LIBOR (5.0800%)	03/23/2009	BANK OF AMERICA		(2,077,731)		(2,334,691)	(2,826,246)	151,893	2,229,623	(1,032,657)	383,561
INT RATE SWAP0852 ON FIXED RATE SECURITIES	31,928,000	03/15/2017	3M LIBOR (5.1375%)	03/24/2009	UBS AG					(3,266,954)			(1,425,029)	428,604
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	3M LIBOR (5.1670%)	03/23/2009	JP MORGAN CHASE BANK					(1,043,625)			(416,886)	134,338
INT RATE SWAP0856 ON FIXED RATE SECURITIES	61,017,000	04/15/2017	3M LIBOR (5.1800%)	03/23/2009	MERRILL LYNCH		(2,832,784)		(2,154,309)	(6,561,646)	43,630	2,876,414	(2,602,580)	823,907
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	3M LIBOR (5.0375%)	03/17/2009	UBS AG					(4,642,414)			(1,987,274)	494,892
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,688,000	12/01/2017	1M LIBOR (5.1175%)	03/17/2009	JP MORGAN CHASE BANK					(2,040,798)			(933,588)	274,306
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	3M LIBOR (4.9720%)	03/16/2009	UBS AG					(2,113,728)			(1,096,530)	211,260
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	3M LIBOR (4.9940%)	05/10/2007	MERRILL LYNCH		(110,438)		(132,353)	(132,353)	949,073	1,059,511	(400,039)	50,095
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	3M LIBOR (5.3130%)	03/23/2009	JP MORGAN CHASE BANK					(2,035,316)			(765,947)	236,301
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	3M LIBOR (5.1520%)	03/17/2009	BARCLAY'S CAPITAL					(1,648,553)			(846,725)	155,785
INT RATE SWAP0869 ON FIXED RATE SECURITIES	22,911,000	07/01/2010	3M LIBOR (5.3145%)	05/31/2007	UBS AG		(417,090)		(510,301)	(570,011)	553,039	970,129	(458,976)	80,892
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	3M LIBOR (5.6370%)	03/16/2009	CREDIT SUISSE FB					(2,981,732)			(1,149,265)	256,068
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	1M LIBOR (5.6230%)	06/19/2007	GOLDMAN SACHS					(3,635,852)			(1,358,675)	355,372
INT RATE SWAP0882 ON FIXED RATE SECURITIES	45,100,000	06/15/2017	3M LIBOR (5.7580%)	03/23/2009	CREDIT SUISSE FB					(6,603,420)			(2,149,283)	615,919
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	3M LIBOR (5.6630%)	03/23/2009	JP MORGAN CHASE BANK					(3,718,541)			(1,322,946)	330,855
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	3M LIBOR (5.5790%)	03/23/2009	MORGAN STANLEY					(350,389)			(139,285)	30,164
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	3M LIBOR (5.6330%)	03/23/2009	MORGAN STANLEY					(1,649,808)			(584,715)	150,537
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	3M LIBOR (5.6345%)	03/23/2009	JP MORGAN CHASE BANK		(155,286)		(136,169)	(1,762,028)	5,989	161,275	(594,698)	170,710
INT RATE SWAP0889 ON FIXED RATE SECURITIES	37,212,000	06/15/2017	3M LIBOR (5.6210%)	03/23/2009	GOLDMAN SACHS		(6,411,434)		(5,106,005)	(5,106,005)	96,536	6,507,970	(1,625,856)	508,195
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	3M LIBOR (5.6690%)	03/17/2009	GOLDMAN SACHS					(3,090,578)			(1,029,157)	303,336
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	3M LIBOR (5.6319%)	03/23/2009	GOLDMAN SACHS					(1,033,919)			(354,229)	101,158
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	USD 3M LIBOR 1.79(EUR006M+125)	11/16/2007	DEUTSCHE BANK	1,174,009	1,149,395		1,265,384	1,265,384	(24,615)		(354,204)	393,540
INT RATE SWAP0927 ON FIXED RATE SECURITIES	5,000,000	01/01/2013	3M LIBOR (4.3650%)	11/21/2007	ROYAL BANK OF SCTLND					(341,725)			(173,383)	43,341
INT RATE SWAP0930 ON GMTN LIAB FFR	50,000,000	02/26/2010	FEDL010.92(3M LIBOR+0.56)	02/22/2008	JP MORGAN CHASE BANK				15,164	15,164			(213,862)	98,794
INT RATE SWAP0958 ON FIXED RATE SECURITIES	10,000,000	01/15/2011	3M LIBOR (3.2350%)	09/05/2008	GOLDMAN SACHS					(263,466)			(229,884)	51,017
INT RATE SWAP0959 ON FIXED RATE SECURITIES	43,000,000	05/15/2010	3M LIBOR (3.0225%)	09/05/2008	GOLDMAN SACHS					(436,945)			(888,496)	130,755
INT RATE SWAP0960 ON FIXED RATE SECURITIES	15,000,000	02/15/2010	3M LIBOR (2.9750%)	09/05/2008	GOLDMAN SACHS					(49,252)			(302,815)	26,625
INT RATE SWAP0981 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2625%)	03/24/2009	DEUTSCHE BANK				17,318,163	17,318,163				3,999,144
INT RATE SWAP0982 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2650%)	03/24/2009	CREDIT SUISSE FB				17,265,821	17,265,821				3,999,144
INT RATE SWAP0996 ON FIXED RATE SECURITIES	34,861,000	06/15/2012	3M LIBOR (1.9600%)	04/21/2009	JP MORGAN CHASE BANK					(191,170)			(345,330)	273,250
INT RATE SWAP1000 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR (4.0150%)	11/01/2009	ROYAL BANK OF SCTLND				5,369,055	5,369,055				6,049,878

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
INT RATE SWAP1001 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR (3.9100%)	05/22/2009	DEUTSCHE BANK				8,642,226	8,642,226				6,049,878
INT RATE SWAP1002 ON FIXED RATE SECURITIES EFF.05/28/10	290,000,000	05/28/2020	3M LIBOR (4.0300%)	05/26/2009	UBS AG				3,792,539	3,792,539				4,679,188
INT RATE SWAP1003 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	UBS AG				2,853,705	2,853,705				4,033,783
INT RATE SWAP1004 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	GOLDMAN SACHS				2,853,705	2,853,705				4,033,783
INT RATE SWAP1005 ON FIXED RATE SECURITIES EFF.05/28/10	175,000,000	05/28/2020	3M LIBOR (4.0700%)	05/26/2009	BANK OF AMERICA				1,706,586	1,706,586				2,823,648
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	350,000,000	10/23/2013	2.3625%(3M LIBOR)	10/21/2009	MORGAN STANLEY				(1,549,612)	(1,549,612)				3,417,521
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	300,000,000	10/26/2013	2.3910%(3M LIBOR)	10/22/2009	JP MORGAN CHASE BANK				(1,055,768)	(1,055,768)				2,932,459
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	300,000,000	10/27/2012	1.9880%(3M LIBOR)	10/23/2009	JP MORGAN CHASE BANK				336,800	336,800				905,233
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	350,000,000	10/27/2012	1.9775%(3M LIBOR)	10/23/2009	UBS AG				291,230	291,230				1,048,570
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.2550%(3M LIBOR)	10/27/2009	MORGAN STANLEY				525,903	525,903				1,664,935
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.2090%(3M LIBOR)	10/27/2009	BARCLAY'S CAPITAL				(217,834)	(217,834)				1,625,963
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.1250%(3M LIBOR)	10/28/2009	CREDIT SUISSE FB				(1,575,962)	(1,575,962)				1,554,796
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	250,000,000	04/30/2013	2.1538%(3M LIBOR)	10/29/2009	UBS AG				(612,044)	(612,044)				11,059
0599999. Subtotal - Swaps - Hedging						8,529,844	(20,696,109)	XXX	207,630,233	28,218,433	(8,081,926)	21,072,739	(100,589,504)	107,497,019
CDS CN9297281 ON FTD BASKET	100,000,000	07/20/2017	0.7000%(0.0000%)	07/19/2007	MERRILL LYNCH					(27,506,279)			709,722	1,374,424
CDS CS2211205 ON MBIA INSURANCE CORPORATION	10,000,000	09/20/2012	1.2500%(0.0000%)	11/01/2009	BANK OF AMERICA					(5,765,087)			21,181	82,512
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000%(0.0000%)	11/08/2007	CITIBANK					(4,285,632)			329,508	353,008
CDS CS2986889 ON PG 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/19/2009	JP MORGAN CHASE BANK	267,130	256,934		256,934	309,545	(10,197)		10,081	111,497
CDS CS2986897 ON WAL MART STORES INC	10,000,000	12/20/2014	1.0000%(0.0000%)	10/19/2009	GOLDMAN SACHS	252,241	242,612		242,612	264,892	(9,629)		10,649	111,497
CDS CS2989446 ON CAT-FINSER 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/20/2009	GOLDMAN SACHS					134,807			20,000	111,497
CDS CS2994560 ON MMM 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/22/2009	GOLDMAN SACHS	311,989	300,565		300,565	328,656	(11,424)		8,020	111,497
CDS CS3009921 ON IBM 100 12/20/2014	20,000,000	12/20/2014	1.0000%(0.0000%)	11/05/2009	BANK OF AMERICA	659,555	639,883		639,883	653,149	(19,672)		11,439	222,993
CDS CS3027857 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 CS3035520 ON AMKR 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/16/2009	DEUTSCHE	(35,000)	(34,728)		(34,728)	8,144	272		4,438	22,299
CDS CS3038086 ON IRMD 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/17/2009	DEUTSCHE	69,467	68,966		68,966	88,456	(501)		3,388	22,299
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	12/17/2009	GOLDMAN	(336,893)	(334,463)		(334,463)	(263,676)	2,430		(18,958)	111,497
CDS CS3038110 ON EP 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/17/2009	CITIGROUP	56,877	56,467		56,467	117,122	(410)		3,479	22,299
CDS CX4722570 ON ALLSTATE BESPOKE AA	65,000,000	06/20/2014	0.6300%(0.0000%)	03/20/2009	GOLDMAN SACHS	(52,338,615)	(44,557,054)		(44,557,054)	(27,403,539)	7,781,561		8,108,024	687,222
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	300,000,000	12/20/2014	1.0000%(0.0000%)	11/17/2009	BANK OF AMERICA					2,043,127			400,492	3,344,900
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	150,000,000	12/20/2014	1.0000%(0.0000%)	11/13/2009	JP MORGAN CHASE BANK	70,742	69,082		69,082	1,021,563	(1,660)		200,246	1,672,450
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	100,000,000	12/20/2014	1.0000%(0.0000%)	11/06/2009	JP MORGAN CHASE BANK	(117,773)	(114,633)		(114,633)	681,042	3,140		133,497	1,114,967
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	50,000,000	12/20/2014	1.0000%(0.0000%)	11/05/2009	GOLDMAN SACHS	(82,381)	(80,097)		(80,097)	340,521	2,283		66,749	557,483
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY					6,795			30,417	17,112
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK					11,926			18,757	39,300
CDS SPF401A57 ON 140,000,080,080, 116 10	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS					(73,487)			117,611	23,261
CDS SPG4023G8 ON PARKER HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY					(4,466)			23,319	42,443
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH					(26,780)			19,010	26,527
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					35,132			54,750	49,241
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					(44,981)			30,417	34,223
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					(24,350)			76,042	63,664
CDS SPH300M18 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JPMCHASE					67,957			50,694	82,512
CDS SPH402610 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					(90,945)			28,389	49,241
CDS SPI200TT8 ON LOWES COMPANIES	5,000,000	09/20/2014	0.3500%(0.0000%)	11/01/2009	DEUTSCHE					(40,465)			2,965	54,333
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(39,674)			88,208	34,892
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(24,560)			76,042	51,335
CDS SPK4015X6 ON 140,140,150,080,118	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					(92,588)			119,639	23,261
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(167,646)			94,292	34,892
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					(21,513)			31,431	24,620
CDS SPO100WE2 ON 030,080,130,140,190	20,000,000	03/20/2010	0.9000%(0.0000%)	11/01/2009	GOLDMAN					(158,248)			30,500	46,523
CDS SPO100WP7 ON 110,130,160,140, 100	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(134,777)			152,083	34,892
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					20,572			28,389	74,485
CDS SPZ500FI1 ON BELLSOUTH CORP	5,000,000	09/20/2011	0.5200%(0.0000%)	11/01/2009	JP MORGAN CHASE BANK					28,270			4,406	32,792
0799999. Subtotal - Swaps - Other						(51,515,159)	(43,775,414)	XXX	(43,775,414)	(60,255,232)	7,739,746		11,107,660	10,890,614
0899999. Subtotal - Swaps						(42,985,315)	(64,471,522)	XXX	163,854,819	(32,036,799)	(342,180)	21,072,739	(89,481,844)	118,387,634
FXFWD0176 (1.0614CAD) / (1 USD) FORWARD	23,554,640	03/17/2010	(1.0614CAD) / (1 USD)	03/17/2010	Citi Bank				(130,273)	(130,273)				53,741
FXFWD0177 (0.6775EUR) / (1 USD) FORWARD	64,943,120	03/17/2010	(0.6775EUR) / (1 USD)	03/17/2010	Citi Bank				1,863,753	1,863,753				148,171
FXFWD0178 (5.7725NOK) / (1 USD) FORWARD	44,174,945	03/17/2010	(5.7725NOK) / (1 USD)	03/17/2010	Citi Bank				343,200	343,200				100,787

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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
FXFWD0179 (7.099SEK) / (1 USD) FORWARD	52,120,318	03/17/2010	(7.099SEK) / (1 USD)	03/17/2010	Citi Bank				421,000	421,000				118,915
0999999. Subtotal - Forwards - Hedging								XXX	2,497,681	2,497,681				421,615
1299999. Subtotal - Forwards								XXX	2,497,681	2,497,681				421,615
2599999. Subtotal - Hedging						8,529,844	(20,696,109)	XXX	210,127,914	30,716,114	(8,081,926)	21,072,739	(100,589,504)	107,918,634
2799999. Subtotal - Other						(51,515,159)	(43,775,414)	XXX	(43,775,414)	(60,255,232)	7,739,746		11,107,660	10,890,614
9999999 - Totals						(42,985,315)	(64,471,522)	XXX	166,352,500	(29,539,118)	(342,180)	21,072,739	(89,481,844)	118,809,248

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 CS1899596 ON REALOGY 500 12/20/13	3,600,000	12/20/2013	0.0000%-5.0000%	01/09/2009	CREDIT SUISSE FB	1,089,000
CDS CS1917448 ON RH DONNELLEY 500 6/20/1	10,000,000	06/20/2011	0.0000%-5.0000%	01/20/2009	MORGAN STANLEY	2,500,000
CDS CS1922596 ON RH DONNELLY 500 6/20/11	2,000,000	06/20/2011	0.0000%-5.0000%	01/22/2009	MORGAN STANLEY	560,000
CDS CS1937941 ON FREESCALE 500 12/20/13	4,000,000	12/20/2013	0.0000%-5.0000%	01/29/2009	JP MORGAN CHASE BANK	1,720,000
CDS CS1937958 ON BERRY 500 3/20/12	3,000,000	03/20/2012	0.0000%-5.0000%	01/29/2009	MORGAN STANLEY	570,000
CDS CS1937966 ON FIRST DATA 500 3/20/201	3,000,000	03/20/2014	0.0000%-5.0000%	01/29/2009	BANK OF AMERICA	615,000
CDS CS1996814 ON YELFIN 500 6/20/2012	2,000,000	06/20/2012	0.0000%-5.0000%	03/12/2009	BARCLAY'S CAPITAL	620,000
CDS CS2648968 ON EOP-EOPOPL 110 09/20/20	2,500,000	09/20/2011	0.0000%-1.1000%	01/05/2009	GOLDMAN SACHS	
CDS CS2648984 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%-5.0000%	01/05/2009	BARCLAY'S CAPITAL	255,000
CDS CS2651533 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%-5.0000%	01/06/2009	BARCLAY'S CAPITAL	210,000
CDS CS2651558 ON WINDS 258 03/20/2013	4,000,000	03/20/2013	0.0000%-2.5800%	01/06/2009	GOLDMAN SACHS	
CDS CS2651566 ON XEL-NRGINC 525 03/20/20	5,000,000	03/20/2013	0.0000%-5.2500%	01/06/2009	CREDIT SUISSE FB	
CDS CS2654099 ON GA PACIFIC LLC	3,000,000	03/20/2013	0.0000%-7.0500%	01/07/2009	DEUTSCHE BANK	
CDS CS2654107 ON GA PACIFIC LLC	5,000,000	03/20/2013	0.0000%-7.0500%	01/07/2009	DEUTSCHE BANK	
CDS CS2654115 ON PHM 260 03/20/2014	10,000,000	03/20/2014	0.0000%-2.6000%	01/07/2009	GOLDMAN SACHS	
CDS CS2654123 ON CTX 345 03/20/2014	10,000,000	03/20/2014	0.0000%-3.4500%	01/07/2009	GOLDMAN SACHS	
CDS CS2654149 ON PRU 550 03/20/2014	10,000,000	03/20/2014	0.0000%-5.5000%	01/07/2009	DEUTSCHE BANK	
CDS CS2654156 ON CB 833 03/20/2014	10,000,000	03/20/2014	0.0000%-0.8300%	01/07/2009	DEUTSCHE BANK	
CDS CS2654164 ON MET 445 03/20/2014	10,000,000	03/20/2014	0.0000%-4.4500%	01/07/2009	BANK OF AMERICA	
CDS CS2666895 ON TSO 620 03/20/2014	1,000,000	03/20/2014	0.0000%-6.2000%	01/13/2009	GOLDMAN SACHS	
CDS CS2666903 ON FLEX 585 03/20/2013	2,000,000	03/20/2013	0.0000%-5.8500%	01/13/2009	CITIBANK	
CDS CS2669451 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%-5.0000%	01/14/2009	MORGAN STANLEY	380,000
CDS CS2669477 ON LLL-CORP 190 03/20/2014	1,500,000	03/20/2014	0.0000%-1.9000%	01/14/2009	BARCLAY'S CAPITAL	
CDS CS2677140 ON PRU 610 03/20/2014	10,000,000	03/20/2014	0.0000%-6.1000%	01/20/2009	GOLDMAN SACHS	
CDS CS2679690 ON JPM 160 03/20/2014	10,000,000	03/20/2014	0.0000%-1.6000%	01/20/2009	JP MORGAN BANK	
CDS CS2684815 ON NWS-AMINC 130 03/20/201	20,000,000	03/20/2014	0.0000%-1.3000%	01/22/2009	BARCLAY'S CAPITAL	
CDS CS2684823 ON BSY 210 03/20/2014	10,000,000	03/20/2014	0.0000%-2.1000%	01/22/2009	BARCLAY'S CAPITAL	
CDS CS2687362 ON PBI 117 03/20/2014	10,000,000	03/20/2014	0.0000%-1.1700%	01/26/2009	GOLDMAN SACHS	
CDS CS2689921 ON M 675 03/20/2014	5,000,000	03/20/2014	0.0000%-6.7500%	01/27/2009	GOLDMAN SACHS	
CDS CS2700173 ON TYELETD 245 03/20/2014	10,000,000	03/20/2014	0.0000%-2.4500%	01/29/2009	GOLDMAN SACHS	
CDS CS2707848 ON NWS-AMINC 120 03/20/201	10,000,000	03/20/2019	0.0000%-1.2000%	02/03/2009	DEUTSCHE BANK	
CDS CS2723209 ON BACORP 215 03/20/2014	25,000,000	03/20/2014	0.0000%-2.1500%	02/18/2009	BARCLAY'S CAPITAL	
CDS CS2730881 ON NCX 605 03/20/2012	4,000,000	03/20/2012	0.0000%-6.0500%	02/23/2009	GOLDMAN SACHS	
CDS CS2733455 ON IP 745 03/20/2014	3,000,000	03/20/2014	0.0000%-7.4500%	02/25/2009	GOLDMAN SACHS	
CDS CS2736003 ON MWV 180 03/20/2012	20,000,000	03/20/2012	0.0000%-1.8000%	02/26/2009	ROYAL BANK OF SCTLND	
CDS CS2736011 ON AIG 0 03/20/2014	15,000,000	03/20/2014	0.0000%-5.0000%	02/26/2009	BANQUE AIG	2,925,000
CDS CS2756480 ON IBERDU 127 03/20/2014	20,000,000	03/20/2014	0.0000%-1.2700%	03/11/2009	BARCLAY'S CAPITAL	
CDS CS2761605 ON URI-NORTHA 500 03/20/20	3,000,000	03/20/2012	0.0000%-5.0000%	03/17/2009	BARCLAY'S CAPITAL	390,000
CDS CS2764161 ON LLL-CORP 180 03/20/2014	3,000,000	03/20/2014	0.0000%-1.8000%	03/18/2009	BANK OF AMERICA	
CDS CS2764187 ON WINDS 195 03/20/2014	5,000,000	03/20/2014	0.0000%-1.9500%	03/18/2009	JP MORGAN CHASE BANK	
CDS CS2764195 ON DISHN-DDBS 390 10/20/20	2,000,000	03/20/2014	0.0000%-3.9000%	03/18/2009	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)
CDS CS2776967 ON FRCA 445 03/20/2014	3,000,000	03/20/2014	0.0000%-4.4500%	03/19/2009	JP MORGAN CHASE BANK	
CDS CS2776975 ON TSO 515 03/20/2014	2,000,000	03/20/2014	0.0000%-5.1500%	03/19/2009	MORGAN STANLEY	
CDS CS2776983 ON DTV-HLDGS 265 03/20/201	3,000,000	03/20/2014	0.0000%-2.6500%	03/19/2009	CITIBANK	
CDS CS2782080 ON LLL-CORP 165 06/20/2013	3,000,000	06/20/2013	0.0000%-1.6500%	03/20/2009	BARCLAY'S CAPITAL	
CDS CS2848642 ON MAY 500 06/20/2014	10,000,000	06/20/2014	0.0000%-5.0000%	04/27/2009	ROYAL BANK OF SCTLND	(800,637)
CDS CS2848659 ON JCP 100 06/20/2014	5,000,000	06/20/2014	0.0000%-1.0000%	04/27/2009	BANK OF AMERICA	160,722
CDS CS2848667 ON M 100 06/20/2014	5,000,000	06/20/2014	0.0000%-1.0000%	04/27/2009	BANK OF AMERICA	405,215
CDS CS2853774 ON MAS 100 06/20/2014	5,000,000	06/20/2014	0.0000%-1.0000%	04/29/2009	DEUTSCHE BANK	590,451
CDS CS2856348 ON MGG 500 03/20/2011	4,000,000	03/20/2011	0.0000%-5.0000%	05/01/2009	GOLDMAN SACHS	1,460,000
CDS CS2858906 ON F-HERTZ 500 03/20/2014	3,000,000	03/20/2014	0.0000%-5.0000%	05/07/2009	GOLDMAN SACHS	217,500
CDS CS2864011 ON MAS 500 06/20/2014	5,000,000	06/20/2014	0.0000%-5.0000%	05/18/2009	JP MORGAN CHASE BANK	(307,346)
CDS CS2869127 ON CTX 100 06/20/2014	10,000,000	06/20/2014	0.0000%-1.0000%	05/20/2009	GOLDMAN SACHS	116,197
CDS CS2899843 UBS300 09/20/2014	10,000,000	09/20/2014	0.0000%-3.0000%	06/22/2009	UBS AG	(465,325)
CDS CS2899850 BACR-BANK 300 09/20/2014	10,000,000	09/20/2014	0.0000%-3.0000%	06/22/2009	GOLDMAN SACHS	(275,721)
CDS CS2920326 ON UBS 100 09/20/2014	10,000,000	09/20/2014	0.0000%-1.0000%	07/20/2009	UBS AG	394,830
CDS CS2948483 ON APC 100 09/20/2014	10,000,000	09/20/2014	0.0000%-1.0000%	08/31/2009	GOLDMAN SACHS	23,182
CDS CS2997142 ON HOV-K 500 12/20/2014	2,000,000	12/20/2014	0.0000%-5.0000%	09/30/2009	GOLDMAN SACHS	385,000
CDS CS2999684 ON HOV-K 500 12/20/2014	2,000,000	12/20/2014	0.0000%-5.0000%	10/06/2009	GOLDMAN SACHS	345,000
CDS CS3030430 ON LEN 100 03/20/2015	9,000,000	03/20/2015	0.0000%-1.0000%	12/10/2009	GOLDMAN SACHS	903,101
CDS CS3030448 ON BWA 100 12/20/2014	5,000,000	12/20/2014	0.0000%-1.0000%	12/10/2009	GOLDMAN SACHS	34,757
CDS CS3032964 ON DHI 100 03/20/2013	4,000,000	03/20/2013	0.0000%-1.0000%	12/15/2009	BANK OF AMERICA	101,969
INT RATE SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	USD 4.680%-JPY 1.990%	04/21/2009	BANK OF AMERICA	
INT RATE SWAP0571 ON FIXED RATE SECURITIES	23,000,000	02/09/2012	USD 4.820%-EUR 3.870%	11/01/2009	DEUTSCHE BANK	
INT RATE SWAP0594 ON VARIABLE RATE SECURITIES	75,000,000	03/18/2010	4.5710%-1M LIBOR	11/01/2009	UBS AG	
INT RATE SWAP0772 ON FIXED RATE SECURITIES	50,000,000	04/01/2013	1M LIBOR -5.4130%	11/01/2009	MORGAN STANLEY	
INT RATE SWAP0773 ON FIXED RATE SECURITIES	51,725,000	02/01/2015	1M LIBOR -5.4525%	11/01/2009	MORGAN STANLEY	
INT RATE SWAP0774 ON FIXED RATE SECURITIES	110,000,000	11/21/2010	1M LIBOR -5.3050%	11/01/2009	CITIBANK	
INT RATE SWAP0779 ON FIXED RATE SECURITIES	30,000,000	09/05/2012	1M LIBOR -5.2800%	11/01/2009	UBS AG	
INT RATE SWAP0781 ON FIXED RATE SECURITIES	31,650,000	08/05/2010	1M LIBOR -5.2350%	11/01/2009	UBS AG	
INT RATE SWAP0782 ON FIXED RATE SECURITIES	29,057,738	09/01/2012	1M LIBOR -5.2825%	11/01/2009	UBS AG	
INT RATE SWAP0975 ON VARIABLE RATE SECURITIES	250,000,000	01/09/2012	1.7400%-3M LIBOR	01/07/2009	MORGAN STANLEY	
INT RATE SWAP0976 ON VARIABLE RATE SECURITIES	220,000,000	01/09/2014	2.1600%-3M LIBOR	01/07/2009	MERRILL LYNCH	
INT RATE SWAP0981 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR -3.2625%	03/24/2009	DEUTSCHE BANK	
INT RATE SWAP0982 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR -3.2650%	03/24/2009	CREDIT SUISSE FB	
INT RATE SWAP0996 ON FIXED RATE SECURITIES	34,861,000	06/15/2012	3M LIBOR -1.9600%	04/21/2009	JP MORGAN CHASE BANK	
INT RATE SWAP1000 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR -4.0150%	11/01/2009	ROYAL BANK OF SCTLND	
INT RATE SWAP1001 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR -3.9100%	05/22/2009	DEUTSCHE BANK	
INT RATE SWAP1002 ON FIXED RATE SECURITIES EFF.05/28/10	290,000,000	05/28/2020	3M LIBOR -4.0300%	05/26/2009	UBS AG	
INT RATE SWAP1003 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR -4.0500%	05/26/2009	UBS AG	
INT RATE SWAP1004 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR -4.0500%	05/26/2009	GOLDMAN SACHS	
INT RATE SWAP1005 ON FIXED RATE SECURITIES EFF.05/28/10	175,000,000	05/28/2020	3M LIBOR -4.0700%	05/26/2009	BANK OF AMERICA	
INT RATE SWAP1022 ON FIXED RATE SECURITIES EFF.12/15/09	23,000,000	12/15/2011	3M LIBOR -1.4750%	10/13/2009	UBS AG	
INT RATE SWAP1023 ON FIXED RATE SECURITIES EFF.12/15/09	107,000,000	12/15/2014	3M LIBOR -2.7800%	10/13/2009	UBS AG	
INT RATE SWAP1024 ON FIXED RATE SECURITIES EFF.12/15/09	45,000,000	12/15/2019	3M LIBOR -3.5750%	10/13/2009	CREDIT SUISSE FB	
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	350,000,000	10/23/2013	2.3625%-3M LIBOR	10/21/2009	MORGAN STANLEY	
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	300,000,000	10/26/2013	2.3910%-3M LIBOR	10/22/2009	JP MORGAN CHASE BANK	
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	300,000,000	10/27/2012	1.9880%-3M LIBOR	10/23/2009	JP MORGAN CHASE BANK	
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	350,000,000	10/27/2012	1.9775%-3M LIBOR	10/23/2009	UBS AG	
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.2550%-3M LIBOR	10/27/2009	MORGAN STANLEY	
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.2090%-3M LIBOR	10/27/2009	BARCLAY'S CAPITAL	
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	500,000,000	04/30/2013	2.1250%-3M LIBOR	10/28/2009	CREDIT SUISSE FB	
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	250,000,000	04/30/2013	2.1538%-3M LIBOR	10/29/2009	UBS AG	
0599999. Subtotal - Swaps - Hedging						15,122,895
CDS CS2211205 ON MBIA INSURANCE CORPORATION	10,000,000	09/20/2012	1.2500%(0.0000%)	11/01/2009	BANK OF AMERICA	
CDS CS2986889 ON PG 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/19/2009	JP MORGAN CHASE BANK	267,130
CDS CS2986897 ON WAL MART STORES INC	10,000,000	12/20/2014	1.0000%(0.0000%)	10/19/2009	GOLDMAN SACHS	252,241
CDS CS2989446 ON CAT-FINSER 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/20/2009	GOLDMAN SACHS	
CDS CS2994560 ON MMM 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	10/22/2009	GOLDMAN SACHS	311,989
CDS CS3009921 ON IBM 100 12/20/2014	20,000,000	12/20/2014	1.0000%(0.0000%)	11/05/2009	BANK OF AMERICA	659,555
CDS CS3027857 ON BYD 500 12/20/2014	1,500,000	12/20/2014	5.0000%(0.0000%)	12/08/2009	UBS	(292,500)
CDS CS3035520 ON AMKR 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/16/2009	DEUTSCHE	(35,000)
CDS CS3038086 ON IRMD 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/17/2009	DEUTSCHE	69,467
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014	10,000,000	12/20/2014	1.0000%(0.0000%)	12/17/2009	GOLDMAN	(336,893)
CDS CS3038110 ON EP 500 12/20/2014	2,000,000	12/20/2014	5.0000%(0.0000%)	12/17/2009	CITIGROUP	56,877

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 CX4722570 ON ALLSTATE BESPOKE AA	65,000,000	06/20/2014	0.6300%(0.0000%)	03/20/2009	GOLDMAN SACHS	(52,338,615)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	25,000,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BANK OF AMERICA	5,238,000
CDS CXS379938 ON CDX.NA.IG.13-V1 5Y	600,000,000	12/20/2014	1.0000%(0.0000%)	11/17/2009	BANK OF AMERICA	(129,421)
CDS SPH3007N4 ON APD,BHI,DELL,HNZ,RY	15,000,000	12/21/2009	0.5000%(0.0000%)	11/01/2009	JPMCHASE	
CDS SPH4015F9 ON TRANSCANADA PIPELINES LTD	10,000,000	12/20/2009	0.2500%(0.0000%)	11/01/2009	MERRILL	
CDS SPH4015U6 ON EMR,UTX,PBI,NUE,SON	15,000,000	12/20/2009	0.6000%(0.0000%)	11/01/2009	MORGANSTAN	
CDS SPI200TT8 ON LOWES COMPANIES	5,000,000	09/20/2014	0.3500%(0.0000%)	11/01/2009	DEUTSCHE	
CDS SPO100WE2 ON 030,080,130,140,190	20,000,000	03/20/2010	0.9000%(0.0000%)	11/01/2009	GOLDMAN	
CDS SPZ500FI1 ON BELLSOUTH CORP	5,000,000	09/20/2011	0.5200%(0.0000%)	11/01/2009	JP MORGAN CHASE BANK	
0799999. Subtotal - Swaps - Other						(46,277,168)
0899999. Subtotal - Swaps						(31,154,273)
FXFWD0145 (0.7836 EUR) / 1 USD FORWARD	9,315,939	06/17/2009	(0.7836 EUR) / 1 USD	03/11/2009	Citi Bank	
FXFWD0152 0.7194 EUR / (1 USD) FORWARD	10,147,745	06/17/2009	0.7194 EUR / (1 USD)	06/09/2009	Citi Bank	
FXFWD0160 (5.8656 NOK) / 1 USD FORWARD	22,163,207	12/16/2009	(5.8656 NOK) / 1 USD	09/17/2009	Citi Bank	
FXFWD0161 (6.8647 SEK) / 1 USD FORWARD	25,492,738	12/16/2009	(6.8647 SEK) / 1 USD	09/17/2009	Citi Bank	
FXFWD0162 (0.6784 EUR) / 1 USD FORWARD	64,860,268	12/16/2009	(0.6784 EUR) / 1 USD	09/17/2009	Citi Bank	
FXFWD0167 (1.0756CAD) / 1 USD FORWARD	23,242,042	12/16/2009	(1.0756CAD) / 1 USD	09/21/2009	Citi Bank	
FXFWD0169 (6.8115 SEK) / 1 USD FORWARD	28,628,055	12/16/2009	(6.8115 SEK) / 1 USD	09/23/2009	Citi Bank	
FXFWD0170 (5.8438 NOK) / 1 USD FORWARD	21,390,191	12/16/2009	(5.8438 NOK) / 1 USD	09/23/2009	Citi Bank	
FXFWD0176 (1.0614 CAD) / 1 USD FORWARD	23,554,640	03/17/2010	(1.0614 CAD) / 1 USD	12/09/2009	Citi Bank	
FXFWD0177 (0.6775 EUR) / 1 USD FORWARD	64,943,120	03/17/2010	(0.6775 EUR) / 1 USD	12/09/2009	Citi Bank	
FXFWD0178 (5.7725 NOK) / 1 USD FORWARD	44,174,945	03/17/2010	(5.7725 NOK) / 1 USD	12/09/2009	Citi Bank	
FXFWD0179 (7.099 SEK) / 1 USD FORWARD	52,120,318	03/17/2010	(7.099 SEK) / 1 USD	12/09/2009	Citi Bank	
0999999. Subtotal - Forwards - Hedging						
1299999. Subtotal - Forwards						
2599999. Subtotal - Hedging						15,122,895
2799999. Subtotal - Other						(46,277,168)
9999999 - Totals						(31,154,273)

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 CS1899596 ON REALOGY 500 12/20/13	3,600,000	12/20/2013	0.0000%(5.0000%)	01/09/2009	CSFBOSTON	1,089,000	SALE	05/20/2009	1,005,796		902,500	(83,204)	(103,296)			(151,204)
CDS CS1917448 ON RH DONNELLEY 500 6/20/1	10,000,000	06/20/2011	0.0000%(5.0000%)	01/20/2009	MORGAN STANLEY	2,500,000	SALE	06/01/2009	2,117,376		1,802,778	(382,624)	(314,599)			(568,735)
CDS CS1922596 ON RH DONNELLY 500 6/20/11	2,000,000	06/20/2011	0.0000%(5.0000%)	01/22/2009	MORGAN STANLEY	560,000	SALE	06/01/2009	475,386		360,556	(84,614)	(114,831)			(121,280)
CDS CS1937966 ON FIRST DATA 500 3/20/201	3,000,000	03/20/2014	0.0000%(5.0000%)	01/29/2009	BANK OF AMERICA	615,000	SALE	09/18/2009	537,543		8,750	(77,457)	(528,793)			(137,873)
CDS CS2454409 ON KB HOME	3,000,000	06/20/2011	0.0000%(3.5000%)	06/18/2008	GOLDMAN		SALE	05/20/2009			(98,289)		(98,289)			(42,292)
CDS CS2472328 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	0.0000%(5.0000%)	07/10/2008	GOLDMAN	232,500	SALE	01/07/2009	172,296		2,131,667	(3,659)	1,959,371			(8,242)
CDS CS2518450 ON WINDSTREAM CORP	4,000,000	12/20/2013	0.0000%(3.2000%)	09/18/2008	JPMCHASE		SALE	05/19/2009			(232,154)		(232,154)			(50,133)
CDS CS2538904 ON RHD 500 12/20/2013	2,000,000	12/20/2013	0.0000%(5.0000%)	09/30/2008	BANK OF AMERICA	1,000,000	SALE	06/16/2009	863,225		1,910,833	(88,877)	1,047,608			(135,544)
CDS CS2541445 ON MGM MIRAGE	3,000,000	12/20/2011	0.0000%(5.0000%)	10/01/2008	GOLDMAN	405,000	SALE	03/05/2009	349,741		1,876,667	(24,132)	1,526,926			(52,465)
CDS CS2544001 ON TESORO PETROLEUM CORPOR	4,000,000	12/20/2013	0.0000%(4.3500%)	10/02/2008	GOLDMAN		SALE	12/09/2009			(46,644)		(46,644)			(167,717)
CDS CS2544019 ON MGM MIRAGE	2,000,000	12/20/2010	0.0000%(5.0000%)	10/02/2008	GOLDMAN	280,000	SALE	03/05/2009	224,843		1,206,111	(24,241)	981,268			(43,130)
CDS CS2544027 ON INTERPUBLIC GROUP OF CO	3,000,000	12/20/2013	0.0000%(5.3000%)	10/02/2008	JPMCHASE		SALE	11/23/2009			(202,175)		(202,175)			(145,750)
CDS CS2554257 ON BK OF AMERICA CORPORATI	10,000,000	12/20/2013	0.0000%(1.7500%)	10/08/2008	CITIBANK		SALE	12/14/2009			(371,079)		(371,079)			(170,139)
CDS CS2554257 ON BK OF AMERICA CORPORATI	15,000,000	12/20/2013	0.0000%(1.7500%)	10/08/2008	CITIBANK		SALE	12/14/2009			(533,229)		(533,229)			(255,208)
CDS CS2559397 ON IDEARC INC	2,000,000	12/20/2010	0.0000%(5.0000%)	10/10/2008	CITIBANK	1,160,000	SALE	04/29/2009	865,957		1,973,333	(176,426)	1,107,376			(209,759)
CDS CS2518427 ON IDEARC INC		09/20/2013	0.0000%(5.0000%)	09/17/2008	JP MORGAN CHASE BANK		SALE	12/17/2008								65,972
CDS CS2538888 ON IDEARC INC		12/20/2013	0.0000%(5.0000%)	09/30/2008	BANK OF AMERICA		SALE	12/17/2008								22,778
CDS CS2561922 ON RHD 500 12/20/2013	2,000,000	12/20/2013	0.0000%(5.0000%)	10/14/2008	BARCLAY'S CAPITAL	1,170,000	SALE	06/16/2009	1,017,555		1,910,833	(104,767)	893,278			(151,433)
CDS CS2587539 ON COMCAST CORP	10,000,000	12/20/2013	0.0000%(1.7500%)	11/06/2008	CITIBANK		SALE	10/26/2009			(133,793)		(133,793)			(146,319)
CDS CS2648984 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%(5.0000%)	01/05/2009	BARCLAY	255,000	SALE	05/20/2009	228,238		62,084	(26,762)	(166,155)			(85,095)
CDS CS2651533 ON HOSHOT-HST 500 09/20/20	3,000,000	09/20/2012	0.0000%(5.0000%)	01/06/2009	BARCLAY	210,000	SALE	05/20/2009	188,102		62,084	(21,898)	(126,018)			(79,815)
CDS CS2651566 ON XEL-NRGINC 525 03/20/20	5,000,000	03/20/2013	0.0000%(5.2500%)	01/06/2009	CSFBOSTON		SALE	09/11/2009			(214,424)		(214,424)			(183,750)
CDS CS2654107 ON GA PACIFIC LLC	5,000,000	03/20/2013	0.0000%(7.0500%)	01/07/2009	DEUTSCHE		SALE	05/20/2009			(394,283)		(394,283)			(135,125)
CDS CS2654115 ON PHM 260 03/20/2014	10,000,000	03/20/2014	0.0000%(2.6000%)	01/07/2009	GOLDMAN		SALE	12/10/2009			(311,013)		(311,013)			(246,278)
CDS CS2654123 ON CTX 345 03/20/2014	10,000,000	03/20/2014	0.0000%(3.4500%)	01/07/2009	GOLDMAN		SALE	12/07/2009			(1,082,673)		(1,082,673)			(322,000)
CDS CS2666895 ON TSO 620 03/20/2014	1,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN		SALE	12/09/2009			(75,523)		(75,523)			(57,522)
CDS CS2666903 ON FLEX 585 03/20/2013	2,000,000	03/20/2013	0.0000%(5.8500%)	01/13/2009	CITIBANK		SALE	11/16/2009			(195,905)		(195,905)			(100,425)
CDS CS2669451 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 CS2669477 ON LLL-CORP 190 03/20/2014	1,500,000	03/20/2014	0.0000%(1.9000%)	01/14/2009	BARCLAY		SALE	05/20/2009			3,643		3,643			(10,371)
CDS CS2689921 ON M 675 03/20/2014	5,000,000	03/20/2014	0.0000%(6.7500%)	01/27/2009	GOLDMAN		SALE	07/23/2009			(691,742)		(691,742)			(169,688)
CDS CS2730881 ON NCX 605 03/20/2012	4,000,000	03/20/2012	0.0000%(6.0500%)	02/23/2009	GOLDMAN SACHS		SALE	05/21/2009			(122,313)		(122,313)			(61,844)
CDS CS2736003 ON MWV 180 03/20/2012	10,000,000	03/20/2012	0.0000%(1.8000%)	02/26/2009	ROYALBANK		SALE	12/14/2009			(313,880)		(313,880)			(146,500)
CDS CS2736011 ON AIG 0 03/20/2014	15,000,000	03/20/2014	0.0000%(5.0000%)	02/26/2009	BANQUE AIG	2,925,000	SALE	05/06/2009	2,806,267		6,008,333	(118,733)	3,202,066			(270,816)
CDS CS2761605 ON URI-NORTHA 500 03/20/20	3,000,000	03/20/2012	0.0000%(5.0000%)	03/17/2009	BARCLAY	390,000	SALE	12/17/2009	292,680		(75,000)	(97,320)	(367,681)			(211,903)
CDS CS2764161 ON LLL-CORP 180 03/20/2014	3,000,000	03/20/2014	0.0000%(1.8000%)	03/18/2009	BOFA		SALE	05/20/2009			20,232		20,232			(10,200)
CDS CS2764187 ON WINDS 195 03/20/2014	5,000,000	03/20/2014	0.0000%(1.9500%)	03/18/2009	JPMCHASE		SALE	05/19/2009			(21,166)		(21,166)			(17,333)
CDS CS2776975 ON TSO 515 03/20/2014	2,000,000	03/20/2014	0.0000%(5.1500%)	03/19/2009	MORGANSTAN		SALE	12/09/2009			(71,317)		(71,317)			(76,964)
CDS CS2776983 ON DTV-HLDGS 265 03/20/201	3,000,000	03/20/2014	0.0000%(2.6500%)	03/19/2009	CITIBANK		SALE	05/20/2009			(56,770)		(56,770)			(14,796)
CDS CS2782080 ON LLL-CORP 165 06/20/2013	3,000,000	06/20/2013	0.0000%(1.6500%)	03/20/2009	BARCLAY		SALE	05/20/2009			(10,995)		(10,995)			(8,800)
CDS CS2848642 ON MAY 500 06/20/2014	10,000,000	06/20/2014	0.0000%(5.0000%)	04/27/2009	ROYALBANK	(800,637)	SALE	12/03/2009	(705,529)		(1,053,087)	95,108	(347,558)			(216,003)
CDS CS2856348 ON MGG 500 03/20/2011	4,000,000	03/20/2011	0.0000%(5.0000%)	05/01/2009	GOLDMAN	1,460,000	SALE	05/13/2009	1,425,546		772,222	(34,454)	(653,324)			(43,343)
CDS CS2858906 ON F-HERTZ 500 03/20/2014	3,000,000	03/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN	217,500	SALE	11/13/2009	193,912		(14,441)	(23,587)	(208,354)			(104,421)
CDS CS2869127 ON CTX 100 06/20/2014	10,000,000	06/20/2014	0.0000%(1.0000%)	05/20/2009	GOLDMAN	116,197	SALE	12/18/2009	102,729		(109,305)	(13,468)	(212,034)			(73,468)
CDS CXB888324 ON CDX.NA.IG.10	244,000,000	06/20/2013	0.0000%(1.5500%)	09/08/2008	UBS AG	(1,556,536)	SALE	04/07/2009	(1,452,271)		7,688,037	136,423	9,140,308			(698,694)
CDS CXB888324 ON CDX.NA.IG.10	97,600,000	06/20/2013	0.0000%(1.5500%)	07/15/2008	ROYAL BANK OF SCOTLAND	(622,614)	SALE	06/10/2009	(418,051)		3,686,138		4,104,189			(279,478)
CDS CXB888324 ON CDX.NA.IG.10	146,400,000	06/20/2013	0.0000%(1.5500%)	07/18/2008	BANK OF AMERICA	(933,922)	SALE	06/11/2009	(867,469)		5,529,207		6,396,685			(419,217)
CDS CXB983042 ON CDX.NA.IG.11	50,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	1,692,641	SALE	01/07/2009	1,648,147		1,059,192	(82,037)	(588,955)			(64,740)
CDS CXB983042 ON CDX.NA.IG.11	15,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	507,792	SALE	01/09/2009	493,888		331,090		(162,798)			(19,422)
CDS CXB983042 ON CDX.NA.IG.11	30,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	1,015,585	SALE	01/20/2009	982,770		943,056		(39,714)			(38,844)
CDS CXB983042 ON CDX.NA.IG.11	40,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	1,354,113	SALE	01/22/2009	1,307,394		1,157,633		(149,761)			(51,792)
CDS CXB983042 ON CDX.NA.IG.11	20,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	677,056	SALE	01/29/2009	651,472		384,214		(267,258)			(25,896)
CDS CXB983042 ON CDX.NA.IG.11	25,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	846,321	SALE	01/30/2009	813,877		515,738		(298,139)			(32,370)
CDS CXB983042 ON CDX.NA.IG.11	5,000,000	12/20/2013	0.0000%(1.5000%)	11/19/2008	BANK OF AMERICA	169,264	SALE	04/07/2009	156,287		167,246		10,959			(6,474)
INT RATE SWAP0175 ON FIXED RATE SECURITIES	20,000,000	05/29/2009	3M LIBOR (6.6280%)	07/15/1999	DEUTSCHE BANK		MATURITY	05/29/2009				230,294		(230,294)		(198,674)
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3M LIBOR (7.5150%)	04/09/2001	BANQUE AIG		MATURITY	12/15/2009				55,047		(55,047)		(1,247,073)
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/15/2011	3M LIBOR (5.9970%)	10/09/2002	GOLDMAN SACHS		SALE	04/15/2009	(544,827)		(1,664,762)	1,036,798	(1,119,934)	(1,581,626)		872,314
INT RATE SWAP0267 ON FIXED RATE SECURITIES	9,500,000	06/01/2011	3M LIBOR (6.1120%)	07/29/2002	UBS AG		SALE	07/21/2009			(858,289)		(858,289)			(251,484)
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3M LIBOR (6.1340%)	03/13/2009	GOLDMAN SACHS		SALE	10/01/2009	(838,641)		(864,233)	29,136	(25,592)	(867,777)		(345,584)
INT RATE SWAP0279 ON FIXED RATE SECURITIES	15,000,000	01/22/2011	3M LIBOR (5.9100%)	07/20/2001	GOLDMAN SACHS		SALE	02/27/2009			(1,187,746)		(1,187,746)			(98,453)
INT RATE SWAP0295 ON FIXED RATE SECURITIES	12,700,000	06/15/2011	3M LIBOR (5.1380%)	10/05/2001	GOLDMAN SACHS		SALE	02/27/2009			(948,550)		(948,550)			(69,421)
INT RATE SWAP0302 ON FIXED RATE SECURITIES	1,913,000	08/15/2011	3M LIBOR (5.3800%)	11/19/2001	MORGAN STANLEY		SALE	03/04/2009	(6,542)		(162,463)	27,063	(155,921)	(13,135)		(53,356)
INT RATE SWAP0302 ON FIXED RATE SECURITIES	19,575,000	08/15/2011	3M LIBOR (5.3800%)	11/19/2001	MORGAN STANLEY		SALE	09/29/2009	(601,540)		(1,510,050)		(908,510)	(622,010)		(545,970)

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
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3M LIBOR (5.3750%)	01/10/2002	MORGAN STANLEY		SALE	03/04/2009			(92,281)		(92,281)			(49,943)
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3M LIBOR (5.4290%)	01/24/2002	GOLDMAN SACHS		MATURITY	05/01/2009								(234,959)
INT RATE SWAP0328 ON FIXED RATE SECURITIES	5,000,000	01/15/2009	3M LIBOR (5.2900%)	02/06/2002	GOLDMAN SACHS		MATURITY	01/15/2009								(1,045)
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3M LIBOR (5.7425%)	03/15/2002	DEUTSCHE BANK		MATURITY	03/30/2009				196,161		(196,161)		13,677
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3M LIBOR (4.3010%)	08/12/2002	MORGAN STANLEY		SALE	08/01/2009			(30,445)	30,964	(30,445)	(30,964)		(63,493)
INT RATE SWAP0393 ON FIXED RATE SECURITIES	19,000,000	08/31/2009	3M LIBOR (3.2500%)	10/21/2003	UBS AG		SALE	08/31/2009	(267,061)		(114,428)	52,250	152,633	(319,310)		(60,760)
INT RATE SWAP0399 ON FIXED RATE SECURITIES	25,000,000	04/15/2011	3M LIBOR (4.3938%)	07/30/2003	BANK OF AMERICA		SALE	08/04/2009			(1,338,782)		(1,338,782)			(398,061)
INT RATE SWAP0432 ON FIXED RATE SECURITIES	9,938,000	12/15/2015	3M LIBOR (4.8125%)	12/12/2003	BANK OF AMERICA		SALE	02/23/2009			(1,271,681)		(1,271,681)			(41,431)
INT RATE SWAP0434 ON FIXED RATE SECURITIES	7,000,000	12/15/2010	3M LIBOR (4.0750%)	12/12/2003	UBS AG		SALE	02/27/2009			(300,972)		(300,972)			(25,449)
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	3M LIBOR (3.2740%)	01/23/2004	SALOMON SWAPCO		MATURITY	02/01/2009								201
INT RATE SWAP0447 ON FIXED RATE SECURITIES	16,398,850	08/11/2013	USD 5.800%(GBP 6.670%)	01/28/2004	MERRILL LYNCH		SALE	07/08/2009			1,277,217		1,277,217			(266,362)
INT RATE SWAP0447 ON FIXED RATE SECURITIES	851,138	08/11/2013	USD 5.800%(GBP 6.670%)	01/28/2004	MERRILL LYNCH		SALE	10/29/2009			66,984		66,984			(13,825)
INT RATE SWAP0447 ON FIXED RATE SECURITIES	1,080,729	08/11/2013	USD 5.800%(GBP 6.670%)	01/28/2004	MERRILL LYNCH		SALE	12/14/2009			108,778		108,778			(17,554)
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3M LIBOR (3.6375%)	02/26/2004	BANK OF AMERICA		SALE	02/27/2009	(114,662)		(558,156)	30,018	(443,493)	(144,680)		140,000
INT RATE SWAP0455 ON FIXED RATE SECURITIES	2,500,000	05/01/2014	3M LIBOR (4.5075%)	03/03/2004	BANK OF AMERICA		SALE	03/04/2009			(217,098)		(217,098)			(10,652)
INT RATE SWAP0458 ON FIXED RATE SECURITIES	7,600,000	02/03/2014	3M LIBOR (4.2390%)	03/05/2004	CREDIT SUISSE FB		SALE	02/26/2009	171,610		(556,799)	(122,639)	(728,409)	294,249		(149,130)
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	3M LIBOR (3.1690%)	03/05/2004	JP MORGAN CHASE BANK		MATURITY	01/15/2009				(13,792)		13,792		(6,094)
INT RATE SWAP0463 ON FIXED RATE SECURITIES	10,000,000	07/31/2009	3M LIBOR (3.8530%)	03/08/2004	BANK OF AMERICA		MATURITY	07/31/2009								(140,217)
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	3M LIBOR (3.7800%)	03/08/2004	MORGAN STANLEY		SALE	04/30/2009			(211,728)	70,939	(211,728)	(70,939)		(215,934)
INT RATE SWAP0466 ON FIXED RATE SECURITIES	20,145,000	03/31/2011	3M LIBOR (3.7340%)	03/08/2004	JP MORGAN CHASE BANK		SALE	03/30/2009			(1,022,859)		(1,022,859)			(97,045)
INT RATE SWAP0470 ON FIXED RATE SECURITIES	40,000,000	04/15/2011	USD 4.680%(JPY 1.990%)	04/21/2009	BANK OF AMERICA		SALE	08/14/2009			(2,857,009)		(2,857,009)			151,652
INT RATE SWAP0472 ON FIXED RATE SECURITIES	4,272,000	07/01/2014	3M LIBOR (4.1500%)	03/15/2004	UBS AG		SALE	03/04/2009	106,949		(315,258)	(49,543)	(422,208)	156,493		(70,365)
INT RATE SWAP0481 ON FIXED RATE SECURITIES	2,400,000	04/15/2012	3M LIBOR (3.7870%)	03/24/2004	CREDIT SUISSE FB		SALE	03/04/2009			(122,050)		(122,050)			(8,327)
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3M LIBOR (3.1950%)	03/26/2004	GOLDMAN SACHS		MATURITY	06/01/2009				(530,860)		530,860		(724,465)
INT RATE SWAP0487 ON FIXED RATE SECURITIES	10,220,000	05/04/2011	3M LIBOR (3.7160%)	03/26/2004	CREDIT SUISSE FB		SALE	02/27/2009	(165,252)		(421,853)	62,904	(256,601)	(228,155)		36,098
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3M LIBOR (3.9150%)	04/07/2004	MORGAN STANLEY		SALE	08/18/2009	(712,688)		(877,760)	238,699	(165,073)	(951,387)		(179,101)
INT RATE SWAP0500 ON FIXED RATE SECURITIES	4,500,000	02/15/2013	3M LIBOR (4.6920%)	04/20/2004	MORGAN STANLEY		SALE	02/27/2009			(387,344)	153,340	(387,344)			(46,157)
INT RATE SWAP0500 ON FIXED RATE SECURITIES	15,500,000	02/15/2013	3M LIBOR (4.6920%)	04/20/2004	MORGAN STANLEY		SALE	08/18/2009	(1,341,197)		(1,239,508)		101,689	(1,494,537)		(158,985)
INT RATE SWAP0505 ON FIXED RATE SECURITIES	14,000,000	05/15/2014	3M LIBOR (4.9880%)	03/18/2009	JP MORGAN CHASE BANK		SALE	10/01/2009	(1,357,254)		(1,594,816)	29,768	(237,562)	(1,387,022)		(383,800)
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3M LIBOR (4.6290%)	05/19/2004	CREDIT SUISSE FB		SALE	09/20/2009	(99,904)		(110,684)	417,929	(10,780)	(517,833)		(209,939)
INT RATE SWAP0514 ON FIXED RATE SECURITIES	7,500,000	08/11/2010	3M LIBOR (4.5545%)	05/26/2004	MORGAN STANLEY		SALE	02/11/2009			(353,614)	4,076	(353,614)			(108,126)
INT RATE SWAP0514 ON FIXED RATE SECURITIES	18,800,000	08/11/2010	3M LIBOR (4.5545%)	05/26/2004	MORGAN STANLEY		SALE	08/04/2009	(189,540)		(709,742)		(520,202)	(193,616)		(271,036)
INT RATE SWAP0526 ON FIXED RATE SECURITIES	969,884	04/10/2012	3M LIBOR (4.6800%)	07/21/2004	MORGAN STANLEY		SALE	03/04/2009			(75,655)	205,130	(75,655)			(12,751)
INT RATE SWAP0526 ON FIXED RATE SECURITIES	25,257,116	04/10/2012	3M LIBOR (4.6800%)	07/21/2004	MORGAN STANLEY		SALE	08/18/2009	(1,774,595)		(1,847,268)		(72,673)	(1,979,726)		(332,046)
INT RATE SWAP0530 ON FIXED RATE SECURITIES	4,000,000	06/16/2014	3M LIBOR (5.0800%)	07/28/2004	JP MORGAN CHASE BANK		SALE	02/27/2009			(463,975)		(463,975)			(21,974)
INT RATE SWAP0531 ON FIXED RATE SECURITIES	10,000,000	05/04/2013	3M LIBOR (4.7525%)	08/03/2004	UBS AG		SALE	05/21/2009			(1,026,167)		(1,026,167)			(127,324)
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3M LIBOR (4.5740%)	08/03/2004	MORGAN STANLEY		SALE	08/18/2009	(2,263,080)		(2,266,777)	237,432	(3,696)	(2,500,512)		(427,232)
INT RATE SWAP0547 ON FIXED RATE SECURITIES	4,000,000	09/15/2014	3M LIBOR (4.4700%)	09/24/2004	JP MORGAN CHASE BANK		SALE	02/27/2009	(472,280)		(346,861)	13,520	125,419	(485,801)		(3,743)
INT RATE SWAP0550 ON FIXED RATE SECURITIES		09/20/2013	0.0000%(5.0000%)	09/17/2008	JP MORGAN CHASE BANK		SALE	12/17/2008								593
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	3M LIBOR (3.6450%)	10/21/2004	GOLDMAN SACHS		SALE	03/26/2009	(253,073)		(313,754)		(60,681)	(253,073)		(83,248)
INT RATE SWAP0573 ON FIXED RATE SECURITIES	9,140,000	01/02/2012	3M LIBOR (3.9720%)	03/16/2009	JP MORGAN CHASE BANK		SALE	08/19/2009	(253,577)		(264,620)	16,398	(11,043)	(269,975)		(140,151)
INT RATE SWAP0588 ON FIXED RATE SECURITIES	4,000,000	01/18/2015	3M LIBOR (4.5240%)	02/16/2005	MORGAN STANLEY		SALE	02/27/2009			(362,070)		(362,070)			(16,976)
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD 6M LIBOR 3.20(CAD 5.23)	03/17/2005	UBS AG		MATURITY	10/01/2009			(993,545)	487,482	(993,545)	(487,482)		478,145
INT RATE SWAP0596 ON FIXED RATE SECURITIES	34,600,000	09/20/2013	0.0000%(5.0000%)	09/17/2008	JP MORGAN CHASE BANK		SALE	12/17/2008	(703,242)		(1,430,000)	5,301	(726,758)	(708,543)		(118,259)
INT RATE SWAP0598 ON FIXED RATE SECURITIES	6,700,000	04/04/2015	3M LIBOR (4.9740%)	03/24/2009	MORGAN STANLEY		SALE	08/18/2009	(848,462)		(670,790)	57,803	177,672	(906,265)		(184,155)
INT RATE SWAP0599 ON FIXED RATE SECURITIES	7,000,000	03/13/2014	3M LIBOR (4.9240%)	03/18/2009	JP MORGAN CHASE BANK		SALE	10/01/2009	(653,337)		(768,118)	14,885	(114,781)	(668,222)		(183,300)
INT RATE SWAP0600 ON FIXED RATE SECURITIES	10,000,000	03/22/2011	3M LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY		SALE	03/02/2009	45,558		(643,370)	(48,778)	(688,928)	94,336		(105,009)
INT RATE SWAP0601 ON FIXED RATE SECURITIES	10,000,000	05/15/2013	3M LIBOR (4.8640%)	03/31/2005	UBS AG		SALE	03/02/2009	51,183		(1,044,917)	(37,312)	(1,096,100)	88,495		(88,892)
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	3M LIBOR 0.38(5.2292%)	04/08/2005	UBS AG		SALE	03/02/2009	(313,151)		(1,884,278)	46,345	(1,571,126)	(359,496)		(46,259)
INT RATE SWAP0605 ON FIXED RATE SECURITIES	4,000,000	11/30/2009	3M LIBOR (4.4510%)	04/14/2005	MORGAN STANLEY		MATURITY	11/30/2009				53,056		(53,056)		(90,868)
INT RATE SWAP0605 ON FIXED RATE SECURITIES	12,000,000	03/02/2009	3M LIBOR (4.4510%)	04/14/2005	MORGAN STANLEY		SALE	03/02/2009	(286,700)		(277,661)	31,506	9,039	(318,206)		
INT RATE SWAP0608 ON FIXED RATE SECURITIES	7,500,000	05/05/2015	3M LIBOR (4.6400%)	05/03/2005	MORGAN STANLEY		SALE	08/18/2009	(813,176)		(619,975)	66,660	193,201	(879,836)		(90,033)
INT RATE SWAP0609 ON FIXED RATE SECURITIES	21,000,000	06/26/2010	3M LIBOR (4.3490%)	05/03/2005	CITIBANK		SALE	03/12/2009			(780,284)		(780,284)			(114,163)
INT RATE SWAP0611 ON FIXED RATE SECURITIES	24,243,049	03/01/2019	3M LIBOR (4.7150%)	05/05/2005	UBS AG		SALE	07/27/2009	(1,606,059)		(1,628,608)	15,126	(22,548)	(1,621,185)		(444,348)
INT RATE SWAP0613 ON FIXED RATE SECURITIES	40,910,000	09/30/2009	3M LIBOR (4.2050%)	05/10/2005	JP MORGAN CHASE BANK		MATURITY	09/30/2009								(136,199)
INT RATE SWAP0633 ON FIXED RATE SECURITIES	5,000,000	06/01/2010	3M LIBOR (4.1030%)	06/23/2005	UBS AG		SALE	03/25/2009			(162,133)		(162,133)			(26,275)
INT RATE SWAP0649 ON FIXED RATE SECURITIES	25,440,203	09/01/2014	3M LIBOR (4.5120%)	03/17/2009	BANK OF AMERICA		SALE	12/17/2009	(481,235)		(1,977,935)	7,559	(1,496,700)	(488,793)		(786,977)

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
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620%(1M LIBOR)	11/03/2005	CREDIT SUISSE FB		MATURITY	02/07/2009								218,439
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%(1M LIBOR)	11/03/2005	BANK OF AMERICA		MATURITY	11/07/2009								1,897,053
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775%(1M LIBOR)	03/06/2006	MORGAN STANLEY		MATURITY	03/08/2009								217,324
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930%(1M LIBOR)	03/09/2006	UBS AG		MATURITY	03/13/2009								326,212
INT RATE SWAP0716 ON FIXED RATE SECURITIES	6,000,000	10/29/2009	3M LIBOR (5.2290%)	03/10/2006	CITIBANK		MATURITY	10/29/2009								(201,982)
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575%(1M LIBOR)	03/31/2006	MORGAN STANLEY		MATURITY	04/04/2009								437,609
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950%(1M LIBOR)	04/07/2006	CITIBANK		MATURITY	04/11/2009								403,426
INT RATE SWAP0728 ON FIXED RATE SECURITIES	5,000,000	05/11/2016	3M LIBOR (5.6335%)	03/23/2009	UBS AG		SALE	12/09/2009			(810,407)		(810,407)			(269,910)
INT RATE SWAP0742 ON FIXED RATE SECURITIES	14,182,260	06/01/2013	3M LIBOR (5.4690%)	06/02/2006	CITIBANK		SALE	03/30/2009	(1,310,415)		(1,888,438)	105,463	(578,023)	(1,314,714)		(137,517)
INT RATE SWAP0742 ON FIXED RATE SECURITIES	11,205,000	06/01/2013	3M LIBOR (5.4690%)	06/02/2006	CITIBANK		SALE	07/08/2009	(1,371,973)		(1,320,716)		51,257	(1,473,137)		(108,649)
INT RATE SWAP0745 ON FIXED RATE SECURITIES	7,750,000	08/01/2013	1M LIBOR (5.4600%)	06/09/2006	MORGAN STANLEY		SALE	03/02/2009			(1,068,863)		(1,068,863)			(67,955)
INT RATE SWAP0753 ON FIXED RATE SECURITIES	16,123,000	04/20/2016	1M LIBOR (5.6020%)	03/23/2009	JP MORGAN CHASE BANK		SALE	08/19/2009	(2,084,983)		(2,464,620)	47,931	(379,637)	(2,132,914)		(271,872)
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	1M LIBOR (5.6605%)	06/19/2006	JP MORGAN CHASE BANK		SALE	07/08/2009	(2,033,199)		(2,050,990)	39,132	(17,791)	(2,072,331)		(306,154)
INT RATE SWAP0757 ON FIXED RATE SECURITIES	3,000,000	06/11/2015	1M LIBOR (5.6525%)	06/21/2006	BANK OF AMERICA		SALE	03/04/2009			(509,080)		(509,080)			(27,297)
INT RATE SWAP0772 ON FIXED RATE SECURITIES	30,000,000	04/01/2013	1M LIBOR (5.4130%)	08/15/2006	MORGAN STANLEY		SALE	08/18/2009	(1,349,900)		(3,281,971)	330,066	(1,932,071)	(1,679,967)		(623,737)
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	1M LIBOR (5.3050%)	08/16/2006	CITIBANK		SALE	08/19/2009	(2,105,351)		(3,366,799)	1,330,934	(1,261,448)	(3,436,285)		(555,265)
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	1M LIBOR (5.2800%)	08/16/2006	UBS AG		SALE	08/18/2009			(1,076,468)		(1,076,468)			(951,664)
INT RATE SWAP0777 ON FIXED RATE SECURITIES	30,000,000	05/01/2015	1M LIBOR (5.3875%)	08/16/2006	UBS AG		SALE	08/18/2009	(523,856)		(3,921,611)	244,064	(3,397,755)	(767,920)		(704,873)
INT RATE SWAP0778 ON FIXED RATE SECURITIES	80,000,000	12/20/2015	1M LIBOR (5.4000%)	08/16/2006	UBS AG		SALE	08/18/2009	(4,734,650)		(10,776,000)	662,558	(6,041,350)	(5,397,208)		(1,899,885)
INT RATE SWAP0780 ON FIXED RATE SECURITIES	13,197,143	10/01/2012	1M LIBOR (5.3400%)	08/16/2006	UBS AG		SALE	02/02/2009			(1,608,521)		(1,608,521)			(58,516)
INT RATE SWAP0828 ON FIXED RATE SECURITIES	15,000,000	11/15/2016	3M LIBOR (5.0620%)	12/22/2006	MORGAN STANLEY		SALE	02/10/2009	(377,721)		(2,292,945)	25,848	(1,915,225)	(403,568)		(23,025)
INT RATE SWAP0833 ON GMTN LIAB	50,000,000	01/22/2009	5.1700%(1M LIBOR +- 0.04%)	01/16/2007	MERRILL LYNCH		MATURITY	01/22/2009								
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760%(1M LIBOR)	02/16/2007	UBS AG		MATURITY	02/21/2009								171,727
INT RATE SWAP0846 ON FIXED RATE SECURITIES	20,000,000	06/15/2015	3M LIBOR (5.0200%)	03/15/2007	BANK OF AMERICA		SALE	01/12/2009	(1,862,614)		(3,269,593)	19,812	(1,406,978)	(1,882,426)		2,173
INT RATE SWAP0852 ON FIXED RATE SECURITIES	15,392,000	03/15/2017	3M LIBOR (5.1375%)	03/24/2009	UBS AG		SALE	08/18/2009	(1,489,060)		(1,826,488)	29,609	(337,428)	(1,518,669)		(239,544)
INT RATE SWAP0856 ON FIXED RATE SECURITIES	6,345,000	04/15/2017	3M LIBOR (5.1800%)	03/23/2009	MERRILL LYNCH		SALE	08/19/2009	(648,145)		(764,670)	12,981	(116,525)	(661,127)		(89,704)
INT RATE SWAP0867 ON FIXED RATE SECURITIES	10,000,000	05/25/2022	3M LIBOR (5.5030%)	05/23/2007	JP MORGAN CHASE BANK		SALE	01/05/2009			(2,796,568)		(2,796,568)			(5,576)
INT RATE SWAP0868 ON FIXED RATE SECURITIES	27,575,000	08/01/2012	1M LIBOR (5.2900%)	05/31/2007	CREDIT SUISSE FB		SALE	03/25/2009	(2,686,780)		(2,734,067)	54,832	(47,287)	(2,741,612)		(244,187)
INT RATE SWAP0869 ON FIXED RATE SECURITIES	4,800,000	07/01/2010	3M LIBOR (5.3145%)	05/31/2007	UBS AG		SALE	03/02/2009			(246,738)		(246,738)			(32,453)
INT RATE SWAP0882 ON FIXED RATE SECURITIES	1,000,000	06/15/2017	3M LIBOR (5.7580%)	06/22/2007	CREDIT SUISSE FB		SALE	03/04/2009			(193,293)		(193,293)			(7,007)
INT RATE SWAP0892 ON FIXED RATE SECURITIES	38,458,000	01/03/2018	3M LIBOR (5.5580%)	03/16/2009	UBS AG		SALE	12/17/2009			(3,521,251)		(3,521,251)			(1,390,046)
INT RATE SWAP0927 ON FIXED RATE SECURITIES	15,300,000	01/01/2013	3M LIBOR (4.3650%)	11/21/2007	ROYAL BANK OF SCTLND		SALE	01/27/2009	(11,055)		(1,351,379)	1,387	(1,340,324)	(12,441)		(32,440)
INT RATE SWAP0931 ON GMTN LIAB	500,000,000	04/30/2013	3.8768%(1M LIBOR)	04/24/2008	JP MORGAN CHASE BANK		SALE	03/24/2009	35,025,714		36,504,439		1,478,725	35,025,714		
INT RATE SWAP0932 ON GMTN LIAB	750,000,000	04/30/2013	3.8768%(1M LIBOR)	04/24/2008	MORGAN STANLEY		SALE	03/24/2009	52,538,571		55,074,659		2,536,087	52,538,571		
INT RATE SWAP0933 ON GMTN LIAB	500,000,000	04/30/2013	3.8768%(1M LIBOR)	04/24/2008	MERRILL LYNCH		SALE	03/24/2009	35,025,714		37,304,439		2,278,725	35,025,714		
INT RATE SWAP0934 ON FIXED RATE SECURITIES	375,000,000	05/28/2019	3M LIBOR (4.9400%)	05/28/2008	ROYAL BANK OF SCTLND	221,000	SALE	05/22/2009	221,000		(43,990,013)		(44,211,013)			
INT RATE SWAP0937 ON FIXED RATE SECURITIES	175,000,000	06/06/2019	3M LIBOR (4.8738%)	06/04/2008	BANK OF AMERICA		SALE	05/26/2009			(18,599,998)		(18,599,998)			
INT RATE SWAP0939 ON FIXED RATE SECURITIES	290,000,000	06/06/2019	3M LIBOR (4.8275%)	06/04/2008	UBS AG		SALE	05/26/2009			(30,779,991)		(30,779,991)			
INT RATE SWAP0941 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR (4.9280%)	06/27/2008	JP MORGAN CHASE BANK		SALE	03/24/2009			(40,860,000)		(40,860,000)			
INT RATE SWAP0942 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR (4.9425%)	06/30/2008	UBS AG		SALE	05/26/2009			(27,880,000)		(27,880,000)			
INT RATE SWAP0943 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR (4.9290%)	06/30/2008	GOLDMAN SACHS		SALE	05/26/2009			(27,580,000)		(27,580,000)			
INT RATE SWAP0944 ON FIXED RATE SECURITIES EFF.07/01/09	250,000,000	07/01/2019	3M LIBOR (4.9375%)	06/30/2008	BANK OF AMERICA		SALE	03/24/2009			(42,175,000)		(42,175,000)			
INT RATE SWAP0958 ON FIXED RATE SECURITIES	10,000,000	01/15/2011	3M LIBOR (3.2350%)	09/05/2008	GOLDMAN SACHS		SALE	03/02/2009			(320,560)		(320,560)			(23,539)
INT RATE SWAP0958 ON FIXED RATE SECURITIES	10,000,000	01/15/2011	3M LIBOR (3.2350%)	09/05/2008	GOLDMAN SACHS		SALE	12/15/2009			(283,388)		(283,388)			(218,488)
INT RATE SWAP0960 ON FIXED RATE SECURITIES	29,565,000	02/15/2010	3M LIBOR (2.9750%)	09/05/2008	GOLDMAN SACHS		SALE	03/02/2009	(286,689)		(462,243)	49,966	(175,554)	(336,655)		(7,241)
INT RATE SWAP0975 ON VARIABLE RATE SECURITIES	250,000,000	01/09/2012	1.7400%(3M LIBOR)	01/07/2009	MORGAN STANLEY		SALE	02/20/2009			(1,192,326)		(1,192,326)			97,326
INT RATE SWAP0976 ON VARIABLE RATE SECURITIES	220,000,000	01/09/2014	2.1600%(3M LIBOR)	01/07/2009	MERRILL LYNCH		SALE	02/20/2009			(2,851,157)		(2,851,157)			201,147
INT RATE SWAP1022 ON FIXED RATE SECURITIES EFF.12/15/09	23,000,000	12/15/2011	3M LIBOR (1.4750%)	10/13/2009	UBS AG		SALE	12/18/2009			(168,537)		(168,537)			1,169,319
INT RATE SWAP1023 ON FIXED RATE SECURITIES EFF.12/15/09	107,000,000	12/15/2014	3M LIBOR (2.7800%)	10/13/2009	UBS AG		SALE	12/18/2009			(942,441)		(942,441)			1,709,609
INT RATE SWAP1024 ON FIXED RATE SECURITIES EFF.12/15/09	45,000,000	12/15/2019	3M LIBOR (3.5750%)	10/13/2009	CREDIT SUISSE FB		SALE	12/18/2009			192,061		192,061			1,145,719
0599999. Subtotal - Swaps - Hedging						17,535,260	XXX	XXX	99,142,968	XXX	(166,357,380)	4,774,944	(265,500,339)	77,052,589		(16,010,534)
CDS CS2124168 ON ARAMARK CORP	3,000,000	06/20/2012	2.2300%(0.0000%)	04/25/2007	JP MORGAN CHASE BANK		SALE	01/08/2009			(301,693)		(301,693)			2,230
CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	1.3200%(0.0000%)	05/11/2007	BANK OF AMERICA		SALE	01/07/2009			(2,145,440)		(2,145,440)			1,210
CDS CS2346894 ON SOUTH AFRICA, GOVERNMENT OF	5,000,000	03/20/2013	2.0000%(0.0000%)	02/29/2008	BARCLAY		SALE	04/21/2009			(160,291)		(160,291)			31,389
CDS CS2354567 ON SOUTH AFRICA, GOVERNMENT OF	5,000,000	03/20/2013	2.0700%(0.0000%)	03/06/2008	BARCLAY		SALE	04/21/2009			(147,893)		(147,893)			32,488

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 CS2359681 ON UNITED MEXICAN STATES	5,000,000	03/20/2013	1.5900%(0.0000%)	03/13/2008	BARCLAY		SALE	04/21/2009			(245,705)		(245,705)			24,954
CDS CS2359699 ON FEDERATIVE REPUBLIC OF BRAZIL	5,000,000	03/20/2013	1.9200%(0.0000%)	03/13/2008	JPMCHASE		SALE	04/21/2009			(161,751)		(161,751)			30,133
CDS CS2436489 ON SOCIALIST REPUBLIC OF VIETNAM	5,000,000	06/20/2013	3.3500%(0.0000%)	05/28/2008	CITIBANK		SALE	05/18/2009			(24,591)		(24,591)			65,139
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	02/09/2009	51,559		198,125	(821)	146,566			(832)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	02/10/2009	51,526			(854)	(51,526)			(1,859)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	02/24/2009	51,034		86,563	(1,346)	35,529			(1,761)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	03/13/2009	50,377		230,000	(2,003)	179,623			(2,641)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	03/13/2009	50,377			(2,003)	(50,377)			(3,620)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	04/27/2009	48,997		55,000	(3,383)	6,003			(4,560)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	04/29/2009	48,899		153,750	(3,481)	104,851			(4,755)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	250,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	52,380	SALE	05/19/2009	48,275		139,375	(4,105)	91,100			(5,538)
CDS CXB087067 ON LCDX.NA SERIES 10 VERSI	23,000,000	06/20/2013	0.0000%(3.2500%)	01/12/2009	BOFA	4,818,960	SALE	05/29/2009	4,402,022		4,127,375	(416,938)	(274,647)			(692,571)
CDS CXB947203 ON CDX-NAHYS10V1-5Y	500,000	06/20/2013	0.0000%(5.0000%)	09/18/2008	DEUTSCHE	50,000	SALE	01/14/2009	46,690		492,500	(439)	445,810			3,060
CDS CXB947203 ON CDX-NAHYS10V1-5Y	500,000	06/20/2013	0.0000%(5.0000%)	09/18/2008	DEUTSCHE	50,000	SALE	02/17/2009	45,753		440,000	(1,377)	394,247			(1,947)
CDS CXB947203 ON CDX-NAHYS10V1-5Y	500,000	06/20/2013	0.0000%(5.0000%)	09/18/2008	DEUTSCHE	50,000	SALE	02/24/2009	45,518		455,625	(1,611)	410,107			(3,616)
CDS CXB947203 ON CDX-NAHYS10V1-5Y	24,250,000	06/20/2013	0.0000%(5.0000%)	09/18/2008	DEUTSCHE	2,425,000	SALE	03/17/2009	2,176,391		6,759,688	(109,388)	4,583,296			(512,684)
CDS CXB947203 ON CDX-NAHYS10V1-5Y	24,250,000	06/20/2013	0.0000%(5.0000%)	09/18/2008	DEUTSCHE	2,425,000	SALE	03/19/2009	2,173,550		6,752,951	(112,229)	4,579,401			(526,176)
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000%)	05/14/2004	DEUTSCHE BANK		MATURITY	06/20/2009								5,938
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000%)	05/12/2004	MORGAN STANLEY		MATURITY	06/20/2009								12,350
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000%)	05/21/2004	GOLDMAN SACHS		MATURITY	06/20/2009								6,413
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000%)	05/27/2004	MERRILL LYNCH		MATURITY	06/20/2009								14,963
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS		MATURITY	09/20/2009								8,401
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB		MATURITY	09/20/2009								9,497
CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700%(0.0000%)	02/03/2004	BARCLAY'S CAPITAL		MATURITY	03/20/2009								4,060
CDS SPO100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500%(0.0000%)	02/27/2004	JP MORGAN CHASE BANK		MATURITY	03/20/2009								2,743
CDS SPO100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500%(0.0000%)	03/02/2004	MERRILL LYNCH		MATURITY	03/20/2009								2,743
CDS SPO400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200%(0.0000%)	02/06/2004	MORGAN STANLEY		MATURITY	03/20/2009								3,511
CDS SPO400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700%(0.0000%)	03/05/2004	MORGAN STANLEY		MATURITY	03/20/2009								5,925
CDS SPO400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	CITIBANK		MATURITY	09/20/2009								13,881
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000%)	09/10/2004	MORGAN STANLEY		MATURITY	09/20/2009								18,264
CDS SPH3007N4 ON APD,BHI,DELL,HNZ,RY	15,000,000	12/21/2009	0.5000%(0.0000%)	11/01/2009	JPMCHASE		MATURITY	12/21/2009								10,417
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL		MATURITY	12/20/2009								15,242
CDS SPH4015F9 ON TRANSCANADA PIPELINES LTD	10,000,000	12/20/2009	0.2500%(0.0000%)	11/01/2009	MERRILL		MATURITY	12/20/2009								3,472
CDS SPH4015U6 ON EMR,UTX,PBI,NUE,SON	15,000,000	12/20/2009	0.6000%(0.0000%)	11/01/2009	MORGANSTAN		MATURITY	12/20/2009								12,500
0799999. Subtotal - Swaps - Other						10,238,000	XXX	XXX	9,290,968	XXX	16,703,586	(659,979)	7,412,618			(1,421,638)
0899999. Subtotal - Swaps						27,773,260	XXX	XXX	108,433,936	XXX	(149,653,794)	4,114,966	(258,087,721)	77,052,589		(17,432,172)
FXFWD0139 (0.7336EUR) / 1 USD FORWARD	9,950,630	03/17/2009	(0.7336EUR) / 1 USD	12/15/2008	Merrill Lynch		MATURITY	03/17/2009			636,706		636,706			
FXFWD0145 (0.7836EUR) / 1 USD FORWARD	9,315,939	06/17/2009	(0.7836EUR) / 1 USD	03/11/2009	Citi Bank		MATURITY	06/17/2009			(868,642)		(868,642)			
FXFWD0152 0.7194EUR / (1 USD) FORWARD	10,147,745	06/17/2009	0.7194EUR / (1 USD)	06/09/2009	Citi Bank		MATURITY	06/17/2009			36,836		36,836			
FXFWD0160 (5.8656NOK) / 1 USD FORWARD	22,163,207	12/16/2009	(5.8656NOK) / 1 USD	09/17/2009	Citi Bank		MATURITY	12/16/2009			(444,120)		(444,120)			
FXFWD0161 (6.8647SEK) / 1 USD FORWARD	25,492,738	12/16/2009	(6.8647SEK) / 1 USD	09/17/2009	Citi Bank		MATURITY	12/16/2009			852,066		852,066			
FXFWD0162 (0.6784EUR) / 1 USD FORWARD	64,860,268	12/16/2009	(0.6784EUR) / 1 USD	09/17/2009	Citi Bank		MATURITY	12/16/2009			(104,720)		(104,720)			
FXFWD0167 (1.0756CAD) / 1 USD FORWARD	23,242,042	12/16/2009	(1.0756CAD) / 1 USD	09/21/2009	Citi Bank		MATURITY	12/16/2009			(313,864)		(313,864)			
FXFWD0169 (6.8115SEK) / 1 USD FORWARD	28,628,055	12/16/2009	(6.8115SEK) / 1 USD	09/23/2009	Citi Bank		MATURITY	12/16/2009			1,171,307		1,171,307			
FXFWD0170 (5.8438NOK) / 1 USD FORWARD	21,390,191	12/16/2009	(5.8438NOK) / 1 USD	09/23/2009	Citi Bank		MATURITY	12/16/2009			(347,691)		(347,691)			
0999999. Subtotal - Forwards - Hedging							XXX	XXX		XXX	617,878		617,878			
1299999. Subtotal - Forwards							XXX	XXX		XXX	617,878		617,878			
2599999. Subtotal - Hedging						17,535,260	XXX	XXX	99,142,968	XXX	(165,739,502)	4,774,944	(264,882,461)	77,052,589		(16,010,534)
2799999. Subtotal - Other						10,238,000	XXX	XXX	9,290,968	XXX	16,703,586	(659,979)	7,412,618			(1,421,638)
9999999 - Totals						27,773,260	XXX	XXX	108,433,936	XXX	(149,035,916)	4,114,966	(257,469,842)	77,052,589		(17,432,172)

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 - S & P 500	296	03/18/2010	80,585,245	82,191,800	1,606,555	12/10/2009	CME		1,606,555			8,325,000
0199999. Subtotal - Long Futures - Hedging			80,585,245	82,191,800	1,606,555	XXX	XXX		1,606,555			8,325,000
0499999. Subtotal - Long Futures			80,585,245	82,191,800	1,606,555	XXX	XXX		1,606,555			8,325,000
EURO DOLLAR	117	03/15/2010	28,861,087	29,146,163	(285,075)	12/28/2009	CME		(285,075)			142,155
EURO DOLLAR	50	03/14/2011	12,294,860	12,258,750	36,110	11/17/2009	CME		36,110			60,750
EURO DOLLAR	37	09/13/2010	9,131,959	9,148,250	(16,291)	09/10/2009	CME		(16,291)			44,955
EURO DOLLAR	50	09/19/2011	12,210,485	12,167,500	42,985	11/17/2009	CME		42,985			60,750
EURO DOLLAR	150	12/13/2010	37,023,330	36,926,250	97,080	11/17/2009	CME		97,080			182,250
INDEX FUTURES - EMINI S & P 500	122	03/19/2010	6,825,794	6,775,270	50,524	12/31/2009	CME		50,524			686,250
0599999. Subtotal - Short Futures - Hedging			106,347,515	106,422,183	(74,667)	XXX	XXX		(74,667)			1,177,110
0899999. Subtotal - Short Futures			106,347,515	106,422,183	(74,667)	XXX	XXX		(74,667)			1,177,110
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			186,932,760	188,613,983	1,531,887	XXX	XXX		1,531,887			9,502,110
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			186,932,760	188,613,983	1,531,887	XXX	XXX		1,531,887			9,502,110

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
EURO DOLLAR	4,464	03/15/2010	1,100,080,324	03/06/2009	CME	
EURO DOLLAR	949	03/14/2011	231,204,866	10/09/2009	CME	
EURO DOLLAR	694	03/19/2012	167,635,943	06/22/2009	CME	
EURO DOLLAR	10	03/17/2009	2,479,648	01/12/2009	CME	
EURO DOLLAR	4,864	06/14/2010	1,195,640,031	07/22/2009	CME	
EURO DOLLAR	336	06/13/2011	81,907,441	12/04/2009	CME	
EURO DOLLAR	45	06/16/2009	11,148,229	05/12/2009	CME	
EURO DOLLAR	4,715	09/13/2010	1,156,295,352	08/21/2009	CME	
EURO DOLLAR	454	09/19/2011	110,203,371	10/09/2009	CME	
EURO DOLLAR	90	09/15/2009	22,325,613	09/10/2009	CME	
EURO DOLLAR	4,986	12/13/2010	1,219,712,461	10/09/2009	CME	
EURO DOLLAR	145	12/15/2009	36,045,334	09/11/2009	CME	
INDEX FUTURES - EMINI S & P 500	358	03/19/2010	19,654,552	12/21/2009	CME	
INDEX FUTURES - EMINI S & P 500	7,208	06/19/2009	309,979,574	06/10/2009	CME	
INDEX FUTURES - EMINI S & P 500	242	09/21/2009	11,168,983	06/16/2009	CME	
INDEX FUTURES - EMINI S & P 500	3,404	12/21/2009	182,566,848	12/09/2009	CME	
INDEX FUTURES - S & P 500	296	03/18/2010	80,585,245	12/10/2009	CME	
INDEX FUTURES - S & P 500	267	03/20/2009	53,368,488	03/19/2009	CME	
INDEX FUTURES - S & P 500	133	09/21/2009	29,851,242	07/16/2009	CME	
INDEX FUTURES - S & P 500	516	12/21/2009	132,939,072	12/04/2009	CME	
0199999. Subtotal - Long Futures - Hedging			6,154,792,617	XXX	XXX	
0499999. Subtotal - Long Futures			6,154,792,617	XXX	XXX	
INDEX FUTURES - EMINI DOW JONES IND	122	06/19/2009	4,380,733	03/17/2009	CBOT	
INTEREST RATE SWAP FUTURE	110	09/14/2009	12,154,786	06/11/2009	CBOT	
EURO DOLLAR	888	03/15/2010	218,502,859	12/28/2009	CME	
EURO DOLLAR	1,551	03/14/2011	378,878,440	11/17/2009	CME	
EURO DOLLAR	150	03/19/2012	36,300,830	10/07/2009	CME	
EURO DOLLAR	876	03/17/2009	215,980,422	03/13/2009	CME	
EURO DOLLAR	1,007	06/14/2010	247,454,590	10/09/2009	CME	
EURO DOLLAR	1,540	06/13/2011	374,823,788	11/17/2009	CME	
EURO DOLLAR	400	06/18/2012	96,092,005	10/07/2009	CME	
EURO DOLLAR	1,076	06/16/2009	265,389,787	04/27/2009	CME	
EURO DOLLAR	1,622	09/13/2010	397,867,583	09/10/2009	CME	
EURO DOLLAR	728	09/19/2011	176,852,587	11/17/2009	CME	
EURO DOLLAR	150	09/17/2012	36,182,080	10/07/2009	CME	
EURO DOLLAR	1,581	09/15/2009	390,693,626	06/26/2009	CME	
EURO DOLLAR	1,664	12/13/2010	407,578,166	11/17/2009	CME	
EURO DOLLAR	1,026	12/19/2011	248,299,402	10/07/2009	CME	
EURO DOLLAR	50	12/17/2012	12,036,110	02/27/2009	CME	
EURO DOLLAR	1,601	12/15/2009	394,974,192	05/27/2009	CME	
INDEX FUTURES - EMINI S & P 500	467	03/19/2010	25,827,882	12/31/2009	CME	
INDEX FUTURES - EMINI S & P 500	7,814	03/20/2009	307,482,191	03/11/2009	CME	
INDEX FUTURES - EMINI S & P 500	1,634	06/19/2009	62,119,381	03/23/2009	CME	
INDEX FUTURES - EMINI S & P 500	5,038	09/21/2009	239,717,483	09/04/2009	CME	
INDEX FUTURES - EMINI S & P 500	2,425	12/21/2009	128,353,783	11/20/2009	CME	
INTEREST RATE FUTURES - GOV'T 5YR NOTES	800	03/31/2009	95,062,512	02/17/2009	CBOT	
INTEREST RATE FUTURES - GOV'T 5YR NOTES	2,133	06/30/2009	249,275,245	03/11/2009	CBOT	
INTEREST RATE FUTURES - GOV'T 5YR NOTES	400	12/31/2009	45,861,720	08/27/2009	CBOT	
INDEX FUTURES - EMINI RUSSELL 2000	36	06/19/2009	1,390,235	03/17/2009	ICE	
INDEX FUTURES - S & P 500	452	06/19/2009	91,389,203	06/19/2009	CME	
INDEX FUTURES - S & P 500	676	09/21/2009	169,600,624	09/18/2009	CME	
INDEX FUTURES - S & P 500	230	12/21/2009	62,481,149	12/18/2009	CME	
INTEREST RATE FUTURES - GOV'T 10YR NOTES	250	03/20/2009	30,913,606	02/20/2009	CBOT	
INTEREST RATE FUTURES - GOV'T 10YR NOTES	660	06/19/2009	79,796,274	05/19/2009	CBOT	
INTEREST RATE FUTURES - GOV'T TBONDS	300	03/20/2009	39,350,384	02/18/2009	CBOT	
INTEREST RATE FUTURES - GOV'T TBONDS	50	09/21/2009	5,793,653	05/28/2009	CBOT	
0599999. Subtotal - Short Futures - Hedging			5,548,857,310	XXX	XXX	
0899999. Subtotal - Short Futures			5,548,857,310	XXX	XXX	
2099999. Subtotal - Insurance Futures Call Options				XXX	XXX	
2499999. Subtotal - Insurance Futures Put Options				XXX	XXX	
2599999. Subtotal - Hedging			11,703,649,927	XXX	XXX	
2799999. Subtotal - Other				XXX	XXX	
9999999 - Totals			11,703,649,927	XXX	XXX	

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
EURO DOLLAR	4,778	03/15/2010	1,175,887,778	1,175,679,640	(208,138)	12/12/2008	CME		03/23/2009	(208,138)		
EURO DOLLAR	1,318	03/14/2011	320,183,661	321,463,736	1,280,074	12/12/2008	CME		10/16/2009	1,280,074		
EURO DOLLAR	694	03/19/2012	167,635,943	167,341,429	(294,514)	06/22/2009	CME		07/24/2009	(294,514)		
EURO DOLLAR	220	03/17/2009	53,637,356	54,279,764	642,408	12/09/2008	CME		03/17/2009	642,408		
EURO DOLLAR	5,003	06/14/2010	1,229,650,245	1,229,216,399	(433,847)	12/12/2008	CME		12/08/2009	(433,847)		
EURO DOLLAR	336	06/13/2011	81,907,441	82,044,359	136,918	12/04/2009	CME		12/08/2009	136,918		
EURO DOLLAR	65	06/16/2009	16,086,025	16,081,788	(4,237)	12/26/2008	CME		06/04/2009	(4,237)		
EURO DOLLAR	4,754	09/13/2010	1,165,823,161	1,165,096,339	(726,822)	12/12/2008	CME		09/10/2009	(726,822)		
EURO DOLLAR	548	09/19/2011	133,018,609	132,959,191	(59,419)	12/12/2008	CME		10/16/2009	(59,419)		
EURO DOLLAR	310	09/15/2009	75,730,469	76,677,187	946,718	12/17/2008	CME		09/11/2009	946,718		
EURO DOLLAR	5,155	12/13/2010	1,260,869,009	1,260,382,238	(486,772)	12/12/2008	CME		10/16/2009	(486,772)		
EURO DOLLAR	345	12/15/2009	84,400,894	85,374,769	973,876	09/11/2009	CME		11/04/2009	973,876		
INDEX FUTURES - EMINI S & P 500	358	03/19/2010	19,654,552	19,783,823	129,271	12/21/2009	CME		12/22/2009	129,271		
INDEX FUTURES - EMINI S & P 500	7,208	06/19/2009	309,979,574	316,321,810	6,342,236	06/10/2009	CME		06/19/2009	6,342,236		
INDEX FUTURES - EMINI S & P 500	242	09/21/2009	11,168,983	11,079,992	(88,991)	06/16/2009	CME		06/17/2009	(88,991)		
INDEX FUTURES - EMINI S & P 500	3,404	12/21/2009	182,566,848	182,963,428	396,579	12/09/2009	CME		12/21/2009	396,579		
INTEREST RATE FUTURES - GOV'T 5YR NOTES	1,961	03/31/2009	235,135,420	233,108,842	(2,026,577)	12/29/2008	CBOT		01/07/2009	(2,026,577)		
INDEX FUTURES - S & P 500	267	03/20/2009	53,368,488	52,691,729	(676,759)	03/19/2009	CME		03/20/2009	(676,759)		
INDEX FUTURES - S & P 500	133	09/21/2009	29,851,242	30,257,008	405,766	07/16/2009	CME		08/21/2009	405,766		
INDEX FUTURES - S & P 500	516	12/21/2009	132,939,072	134,075,491	1,136,419	12/04/2009	CME		12/10/2009	1,136,419		
INTEREST RATE FUTURES - GOV'T 2YR NOTES	3,818	03/31/2009	827,747,859	832,552,327	4,804,468	12/23/2008	CBOT		01/07/2009	4,804,468		
0199999. Subtotal - Long Futures - Hedging			7,567,242,630	7,579,431,287	12,188,657	XXX	XXX		XXX	12,188,657		
0499999. Subtotal - Long Futures			7,567,242,630	7,579,431,287	12,188,657	XXX	XXX		XXX	12,188,657		
INDEX FUTURES - EMINI DOW JONES IND	122	03/20/2009	5,284,753	4,414,247	870,507	12/15/2008	CBOT		03/17/2009	870,507		
INDEX FUTURES - EMINI DOW JONES IND	122	06/19/2009	4,380,733	5,180,592	(799,858)	03/17/2009	CBOT		05/19/2009	(799,858)		
INTEREST RATE SWAP FUTURE	110	09/14/2009	12,154,786	12,254,902	(100,116)	06/11/2009	CBOT		06/18/2009	(100,116)		
EURO DOLLAR	771	03/15/2010	189,641,771	190,068,204	(426,433)	12/28/2009	CME		12/28/2009	(426,433)		
EURO DOLLAR	1,501	03/14/2011	366,583,580	366,622,219	(38,639)	11/17/2009	CME		12/04/2009	(38,639)		
EURO DOLLAR	206	03/19/2012	49,716,173	49,937,452	(221,279)	10/07/2009	CME		10/09/2009	(221,279)		
EURO DOLLAR	56	03/18/2013	13,385,243	13,503,729	(118,486)	09/18/2008	CME		07/24/2009	(118,486)		
EURO DOLLAR	1,527	03/17/2009	375,293,000	377,112,605	(1,819,605)	11/19/2008	CME		03/16/2009	(1,819,605)		
EURO DOLLAR	1,007	06/14/2010	247,454,590	247,786,047	(331,457)	10/09/2009	CME		12/28/2009	(331,457)		
EURO DOLLAR	1,546	06/13/2011	376,263,321	376,392,263	(128,942)	11/17/2009	CME		12/02/2009	(128,942)		
EURO DOLLAR	456	06/18/2012	109,498,948	109,613,174	(114,226)	10/07/2009	CME		10/09/2009	(114,226)		
EURO DOLLAR	56	06/17/2013	13,376,143	13,355,429	20,714	09/18/2008	CME		07/24/2009	20,714		
EURO DOLLAR	1,277	06/16/2009	314,624,562	316,589,327	(1,964,765)	11/19/2008	CME		06/16/2009	(1,964,765)		
EURO DOLLAR	1,585	09/13/2010	388,735,625	388,978,963	(243,339)	09/10/2009	CME		10/12/2009	(243,339)		
EURO DOLLAR	678	09/19/2011	164,642,102	164,732,582	(90,481)	11/17/2009	CME		12/04/2009	(90,481)		
EURO DOLLAR	206	09/17/2012	49,582,723	49,612,749	(30,026)	10/07/2009	CME		10/09/2009	(30,026)		
EURO DOLLAR	56	09/16/2013	13,367,743	13,339,329	28,414	09/18/2008	CME		07/24/2009	28,414		
EURO DOLLAR	1,707	09/15/2009	421,464,723	423,850,575	(2,385,852)	11/07/2008	CME		09/15/2009	(2,385,852)		
EURO DOLLAR	1,514	12/13/2010	370,554,836	370,628,839	(74,003)	10/16/2009	CME		12/04/2009	(74,003)		
EURO DOLLAR	1,082	12/19/2011	261,718,945	261,797,314	(78,368)	10/07/2009	CME		10/09/2009	(78,368)		
EURO DOLLAR	106	12/17/2012	25,427,653	25,470,456	(42,803)	09/18/2008	CME		07/24/2009	(42,803)		
EURO DOLLAR	1,787	12/15/2009	440,138,959	443,238,763	(3,099,804)	10/10/2008	CME		12/15/2009	(3,099,804)		
INDEX FUTURES - EMINI S & P 500	345	03/19/2010	19,002,088	18,988,787	13,301	12/22/2009	CME		12/28/2009	13,301		
INDEX FUTURES - EMINI S & P 500	8,538	03/20/2009	339,532,258	329,273,184	10,259,074	12/31/2008	CME		03/20/2009	10,259,074		
INDEX FUTURES - EMINI S & P 500	1,634	06/19/2009	62,119,381	65,403,444	(3,284,063)	03/23/2009	CME		05/19/2009	(3,284,063)		
INDEX FUTURES - EMINI S & P 500	5,038	09/21/2009	239,717,483	246,223,788	(6,506,305)	09/04/2009	CME		09/21/2009	(6,506,305)		
INDEX FUTURES - EMINI S & P 500	2,425	12/21/2009	128,353,783	129,184,693	(830,910)	11/20/2009	CME		12/02/2009	(830,910)		
INTEREST RATE FUTURES - GOV'T 5YR NOTES	800	03/31/2009	95,062,512	94,479,828	582,684	02/17/2009	CBOT		02/25/2009	582,684		
INTEREST RATE FUTURES - GOV'T 5YR NOTES	2,133	06/30/2009	249,275,245	250,972,155	(1,696,910)	03/11/2009	CBOT		03/24/2009	(1,696,910)		
INTEREST RATE FUTURES - GOV'T 5YR NOTES	400	12/31/2009	45,861,720	46,297,656	(435,936)	08/27/2009	CBOT		09/03/2009	(435,936)		
RUSSELL 2000 MINI	36	03/20/2009	1,691,015	1,399,045	291,971	12/15/2008	ICE		03/17/2009	291,971		
INDEX FUTURES - EMINI RUSSELL 2000	36	06/19/2009	1,390,235	1,769,845	(379,609)	03/17/2009	ICE		05/19/2009	(379,609)		
INDEX FUTURES - S & P 500	41	03/20/2009	9,175,136	9,097,027	78,109	12/11/2008	CME		01/09/2009	78,109		
INDEX FUTURES - S & P 500	452	06/19/2009	91,389,203	99,508,640	(8,119,438)	06/19/2009	CME		06/19/2009	(8,119,438)		
INDEX FUTURES - S & P 500	676	09/21/2009	169,600,624	173,715,425	(4,114,801)	09/18/2009	CME		09/21/2009	(4,114,801)		
INDEX FUTURES - S & P 500	230	12/21/2009	62,481,149	63,387,471	(906,322)	12/18/2009	CME		12/21/2009	(906,322)		
INTEREST RATE FUTURES - GOV'T 10YR NOTES	325	03/20/2009	39,709,528	39,930,046	(220,518)	11/25/2008	CBOT		02/25/2009	(220,518)		
INTEREST RATE FUTURES - GOV'T 10YR NOTES	660	06/19/2009	79,796,274	80,375,300	(579,025)	05/19/2009	CBOT		05/28/2009	(579,025)		
INTEREST RATE FUTURES - GOV'T TBONDS	300	03/20/2009	39,350,384	38,764,195	586,189	02/18/2009	CBOT		02/24/2009	586,189		
INTEREST RATE FUTURES - GOV'T TBONDS	50	09/21/2009	5,793,653	5,798,535	(4,883)	05/28/2009	CBOT		06/03/2009	(4,883)		

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
0599999. Subtotal - Short Futures - Hedging			5,892,592,583	5,919,048,818	(26,456,235)	XXX	XXX		XXX	(26,456,235)		
0899999. Subtotal - Short Futures			5,892,592,583	5,919,048,818	(26,456,235)	XXX	XXX		XXX	(26,456,235)		
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX		XXX			
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX		XXX			
2599999. Subtotal - Hedging			13,459,835,213	13,498,480,106	(14,267,578)	XXX	XXX		XXX	(14,267,578)		
2799999. Subtotal - Other						XXX	XXX		XXX			
9999999 - Totals			13,459,835,213	13,498,480,106	(14,267,578)	XXX	XXX		XXX	(14,267,578)		

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		381,624,037	(214,902,749)	381,624,037	381,624,037	(214,902,750)	381,624,037	9,502,110	9,502,110
AMERICAN INTERNATIONAL GROUP	YES		13,101,939	(3,341,843)	9,760,096	13,101,939	(5,317,930)	7,784,009	612,179	612,179
BANK OF AMERICA	YES		2,947,185	(9,481,207)		3,641,493	(31,593,763)		7,314,393	780,371
BARCLAYS BANK	YES		2,884,639	(9,540,298)		3,621,180	(10,690,969)		7,272,773	617,114
CITI BANK	YES		2,684,421	(15,090,963)		3,261,017	(31,974,070)		4,459,465	
CREDIT SUISSE	YES		19,877,780	(2,697,204)	17,180,577	19,877,780	(28,573,439)		11,474,007	11,474,007
DEUTSCHE BANK	YES	8,000,000	28,829,550	(6,015,736)	14,813,813	28,869,110	(5,735,349)	15,133,761	11,350,848	11,350,848
GOLDMAN SACHS CAPITAL MARKETS LP	YES		3,430,206		3,430,206	3,430,206		3,430,206		
GOLDMAN SACHS & COMPANY	YES		6,967,952	(62,947,924)		7,514,224	(55,657,005)		9,482,388	
JP MORGAN CHASE & COMPANY	YES		4,143,530	(33,393,659)		7,323,108	(62,427,599)		17,448,093	
MERRILL LYNCH	YES	31,430,002	43,329,106	(2,372,156)	9,526,948	59,389,328	(35,316,770)		5,224,649	5,224,649
MORGAN STANLEY	YES		22,227,632	(2,506,181)	19,721,451	30,317,986	(47,562,036)		14,421,436	14,421,436
ROYAL BANK	YES		5,416,327	(1,012,021)	4,404,306	5,416,327	(1,353,746)	4,062,581	6,376,026	6,376,026
SALOMON SWAPCO INC.	NO			(527,610)			(3,104,736)		353,142	
UBS AG	YES	128,303,000	188,096,441	(21,556,517)	38,236,924	191,724,559	(80,619,075)		23,019,848	23,019,848
0299999. Total NAIC 1 Designation		167,733,002	343,936,706	(170,483,319)	117,074,321	377,488,256	(399,926,486)	30,410,556	118,809,248	73,876,478
0899999 - Totals		167,733,002	725,560,743	(385,386,068)	498,698,358	759,112,293	(614,829,236)	412,034,593	128,311,358	83,378,588

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					694,273	XXX
Bank of New York Mellon	New York, New York		0.050	675		81,574	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	372		12,153,772	XXX
Citibank, N.A	New York, New York		0.050	87,684		84,528,766	XXX
Harris N.A	Chicago, Illinois		0.050	9,441		(23,907,540)	XXX
The Northern Trust Company	Chicago, Illinois					(21,743,825)	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(32,422,337)	XXX
UMB Bank N.A	Kansas City, Missouri					(216,330)	XXX
US Bank	St Paul, Minnesota					415,003	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	98,172		19,583,357	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	98,172		19,583,357	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	98,172		19,583,357	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	19,297,992	4.	April	48,908,600	7.	July	88,343,192	10.	October	79,730,142
2.	February	(19,971,795)	5.	May	95,725,941	8.	August	40,746,969	11.	November	132,970,419
3.	March	151,660,337	6.	June	143,077,122	9.	September	149,947,753	12.	December	19,583,357

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	7,399,872		31
0199999. U.S. Governments - Issuer Obligations					7,399,872		31
0399999. Total - U.S. Government Bonds					7,399,872		31
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							
AGL CAPITAL CORP		12/21/2009	0.000	01/04/2010	9,999,750		917
AGL CAPITAL CORP		12/31/2009	0.000	01/14/2010	9,999,097		69
ABBEY NATIONAL LLC		12/29/2009	0.000	01/12/2010	34,998,930		292
ABBOTT LABS		12/31/2009	0.000	01/04/2010	18,742,954		15
AETNA US HEALTHCARE		12/21/2009	0.000	01/04/2010	9,999,783		794
AETNA US HEALTHCARE		12/23/2009	0.000	01/06/2010	14,999,438		1,013
ATLANTIC CITY ELECTRIC COMPANY		12/31/2009	0.000	01/07/2010	11,499,521		80
AUTOZONE INC		12/31/2009	0.000	01/07/2010	11,999,500		83
AVERY DENNISON CORP		12/31/2009	0.000	01/04/2010	24,999,687		104
BMW U.S. CAPITAL		12/22/2009	0.000	01/05/2010	6,499,783		542
BNP PARIBAS FINANCE INC		12/23/2009	0.000	01/22/2010	49,995,041		2,126
BLACKROCK INC		12/18/2009	0.000	01/19/2010	22,497,650		2,072
CADBURY SCHWEPPES FIN PLC		12/31/2009	0.000	01/12/2010	9,999,297		64
COLONIAL PIPELINE CO		12/31/2009	0.000	01/14/2010	10,999,682		24
DANSKE CORPORATION		12/28/2009	0.000	01/27/2010	24,997,383		403
DENTSPLY INTL INC		12/28/2009	0.000	01/04/2010	19,999,550		600
WALT DISNEY COMPANY		12/31/2009	0.000	01/14/2010	8,299,850		12
DOMINION RESOURCES		12/22/2009	0.000	01/05/2010	9,186,694		766
E.ON AG		10/14/2009	0.000	01/11/2010	24,998,264		13,716
ELSEVIER FINANCE SA		12/29/2009	0.000	01/11/2010	19,997,945		617
EXCEL PARALUBES FUNDING		12/24/2009	0.000	01/06/2010	18,649,145		1,368
FPL GROUP CAPITAL INC		12/15/2009	0.000	01/13/2010	9,999,500		708
FPL GROUP CAPITAL INC		12/22/2009	0.000	01/20/2010	14,998,813		625
GDF SUEZ		12/03/2009	0.000	01/20/2010	29,996,992		4,591
INTEGRYS ENERGY GROUP		12/29/2009	0.000	01/11/2010	14,896,551		435
LACLEDE GAS COMPANY		12/28/2009	0.000	01/29/2010	9,998,444		222
NESTLE CAPITAL CORPORATION		12/29/2009	0.000	02/22/2010	18,597,313		155
NESTLE FINANCE INTERNATIONAL		12/28/2009	0.000	01/25/2010	49,996,666		556
NESTLE FINANCE INTERNATIONAL		12/30/2009	0.000	03/22/2010	24,993,888		153
NOKIA CORPORATION		12/23/2009	0.000	01/19/2010	15,998,560		720
NOKIA CORPORATION		12/11/2009	0.000	02/10/2010	19,995,555		2,333
NORTHERN ILLINOIS GAS		12/31/2009	0.000	01/04/2010	31,999,872		43
NOVARTIS FINANCE CORP		12/31/2009	0.000	01/04/2010	38,999,836		55
NSTAR ELECTRIC		12/30/2009	0.000	01/13/2010	3,999,867		22
OGLETHORPE POWER CORP		12/04/2009	0.000	01/22/2010	24,996,354		4,861
ONEOK INC.		12/23/2009	0.000	01/05/2010	24,999,305		1,563
PEPSIAMERICAS INC.		12/31/2009	0.000	01/04/2010	1,099,995		2
PEPSIAMERICAS INC.		12/22/2009	0.000	01/08/2010	14,999,592		583
QUESTAR CORP		12/30/2009	0.000	01/04/2010	4,999,908		61
ROYAL BANK OF CANADA		12/29/2009	0.000	01/29/2010	74,994,167		625
SIGMA-ALDRICH CORP		12/28/2009	0.000	01/15/2010	7,499,650		100
SOCIETE GENERALE NA		12/31/2009	0.000	01/04/2010	57,834,920		27
SOUTHERN COMPANY FUNDING CORP		12/31/2009	0.000	01/04/2010	4,999,984		6
SOUTHERN COMPANY FUNDING CORP		12/30/2009	0.000	01/28/2010	24,998,124		139
TORONTO DOMINION BANK		12/30/2009	0.000	02/01/2010	49,994,833		333
VIRGINIA ELECTRIC POWER		12/31/2009	0.000	01/04/2010	13,999,860		47
VULCAN MATERIALS		12/30/2009	0.000	01/12/2010	3,499,690		56
VULCAN MATERIALS		12/31/2009	0.000	01/14/2010	4,999,494		39
WELLPOINT INC		12/21/2009	0.000	01/04/2010	14,999,750		917
WHEELS INC.		12/28/2009	0.000	01/27/2010	6,399,029		149
WHEELS INC.		12/29/2009	0.000	01/28/2010	4,399,307		77
WHEELS INC.		12/30/2009	0.000	01/29/2010	7,498,775		88
WISCONSIN ELEC POWER CO		12/28/2009	0.000	01/05/2010	21,604,615		385
NATIONAL RURAL UTILITIES		12/22/2009	0.260	01/05/2010	20,000,000	1,444	
DEER PARK REFINING LP		12/28/2009	0.280	01/11/2010	20,000,000	622	
ARMY & AIRFORCE EXCHANGE SERVICE		12/30/2009	0.300	01/13/2010	12,500,000	208	
ARMY & AIRFORCE EXCHANGE SERVICE		12/31/2009	0.250	01/04/2010	18,000,000	125	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,097,148,155	2,400	46,351

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
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					1,097,148,155	2,400	46,351
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,104,548,027	2,400	46,382
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					1,104,548,027	2,400	46,382
8699999 - Total Cash Equivalents					1,104,548,027	2,400	46,382

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			183,876	226,707
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	6,349,271	6,553,196		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			645,702	848,814
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			181,023	235,211
33. New York NY	B	LIFE INSURANCE			11,591,690	13,007,248
34. North Carolina NC	B	LIFE INSURANCE			451,225	530,336
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 Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	6,349,271	6,553,196	13,053,516	14,848,315
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 LIFE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES OR ATTACHMENTS

Schedule O Supplement

Certification for Equity Indexed Annuities

Certification for Equity Indexed Universal Life



SUPPLEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2009
(To Be Filed by March 1)

Of The Allstate Life Insurance Company
ADDRESS (City, State and Zip Code) Northbrook , IL 60062-7154
NAIC Group Code 0008 NAIC Company Code 60186 Employer's Identification Number (FEIN) 36-2554642

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Net Amount Paid Policyholders				
	1 2005	2 2006	3 2007	4 2008	5 2009(a)
1. Prior	4,527	7,226	8,995	10,007	10,784
2. 2005	446	1,803	2,787	3,316	3,405
3. 2006	XXX	520	1,934	3,156	4,503
4. 2007	XXX	XXX	610	2,004	3,160
5. 2008	XXX	XXX	XXX	1,011	3,062
6. 2009	XXX	XXX	XXX	XXX	1,044

Section B - Other Accident and Health

1. Prior	745	1,025	1,360	1,446	1,699
2. 2005	1,295	1,530	1,544	1,622	1,650
3. 2006	XXX	842	1,081	1,999	2,064
4. 2007	XXX	XXX	1,053	7,904	9,069
5. 2008	XXX	XXX	XXX	14,081	22,544
6. 2009	XXX	XXX	XXX	XXX	16,336

Section C - Credit Accident and Health

1. Prior	2	2	2	2	2
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section D -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

NONE

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

SUPPLEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 2

Development of Incurred Losses

($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Net Amounts Paid for Cost Containment Expenses				
	1 2005	2 2006	3 2007	4 2008	5 2009
1. Prior	NONE				
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section B - Other Accident and Health

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX	74	
6. 2009	XXX	XXX	XXX	XXX	78

Section C - Credit Accident and Health

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section D -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section E -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section F -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

Section G -

1. Prior					
2. 2005					
3. 2006	XXX				
4. 2007	XXX	XXX			
5. 2008	XXX	XXX	XXX		
6. 2009	XXX	XXX	XXX	XXX	

SUPPLEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2005	2 2006	3 2007	4 2008	5 2009
1. 2005	2,393	3,011	596	XXX	XXX
2. 2006	XXX	2,547	1,608	2,465	XXX
3. 2007	XXX	XXX	2,573	3,388	2,218
4. 2008	XXX	XXX	XXX	6,869	3,866
5. 2009	XXX	XXX	XXX	XXX	6,658

Section B - Other Accident and Health

1. 2005	1,791	1,139	14	XXX	XXX
2. 2006	XXX	1,123	99	1,210	XXX
3. 2007	XXX	XXX	492	7,497	7,750
4. 2008	XXX	XXX	XXX	23,069	23,045
5. 2009	XXX	XXX	XXX	XXX	26,971

Section C - Credit Accident and Health

1. 2005				XXX	XXX
2. 2006	XXX				XXX
3. 2007	XXX				
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2005				XXX	XXX
2. 2006	XXX				XXX
3. 2007	XXX				
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2005				XXX	XXX
2. 2006	XXX				XXX
3. 2007	XXX				
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2005				XXX	XXX
2. 2006	XXX				XXX
3. 2007	XXX				
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2005				XXX	XXX
2. 2006	XXX				XXX
3. 2007	XXX				
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

SUPPLEMENT FOR THE YEAR 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 OMITTED)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2005	2 2006	3 2007	4 2008	5 2009
1. 2005	2,393	3,011	596		
2. 2006	XXX	2,547	1,608	2,465	
3. 2007	XXX	XXX	2,573	3,388	2,218
4. 2008	XXX	XXX	XXX	6,869	3,866
5. 2009	XXX	XXX	XXX	XXX	6,658

Section B - Other Accident and Health

1. 2005	1,791	1,139	14		
2. 2006	XXX	1,123	99	1,210	
3. 2007	XXX	XXX	492	7,497	7,750
4. 2008	XXX	XXX	XXX	23,143	23,045
5. 2009	XXX	XXX	XXX	XXX	27,049

Section C - Credit Accident and Health

1. 2005					
2. 2006	XXX				
3. 2007	XXX	XXX			
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2005					
2. 2006	XXX				
3. 2007	XXX	XXX			
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2005					
2. 2006	XXX				
3. 2007	XXX	XXX			
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2005					
2. 2006	XXX				
3. 2007	XXX	XXX			
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2005					
2. 2006	XXX				
3. 2007	XXX	XXX			
4. 2008	XXX	XXX	XXX		
5. 2009	XXX	XXX	XXX	XXX	

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	Other	94,245
3. Individual Annuity	Other	2,558
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	Other	1,096
7. Group Annuities	Other	2,068
8 Group Accident and Health	Other	15,038
9 Credit Accident and Health		
10. Other Accident and Health	Other	13,459
11. Total		128,464

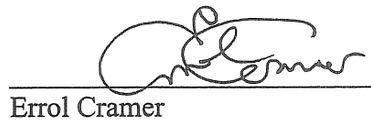
Allstate Life Insurance Company

Reasonableness and Consistency of Assumptions Certification for Equity Indexed Annuities

I, Errol Cramer, F.S.A., M.A.A.A., am the Appointed Actuary for Allstate Life Insurance Company and a member of the American Academy of Actuaries. I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves for all equity indexed annuity products issued or reinsured by Allstate Life Insurance Company and reported in the statutory financial statement as of December 31, 2009. The assumptions used to determine such option market values are:

1. Reasonable in light of current economic conditions as of the date of valuation, and

2. Are consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.



Errol Cramer
Appointed Actuary

Date: 1/12/2010

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Allstate Life Insurance Company

Reasonableness and Consistency of Assumptions Certification
for Commissioners Reserve Valuation Method with Updated Market Value

I, Errol Cramer, F.S.A., am the Appointed Actuary of the Allstate Life Insurance Company and a member of the American Academy of Actuaries. I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves using a Type 2 computational method for all equity indexed universal insurance policies issued or reinsured by Allstate Life Insurance Company and reported in the statutory financial statement as of December 31, 2009. The assumptions used to determine such option market values are:

1. Reasonable in light of current economic conditions as of the date of valuation, and

2. Are consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.

Errol Cramer
Appointed Actuary

Date: 1/12/2010

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